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

ANNUAL STATEMENT

For the Year Ended December 31, 2020

OF THE CONDITION AND AFFAIRS OF THE

MIDLAND NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 00431 (Current Period), 00431 (Prior Period) NAIC Company Code 66044 Employer's ID Number 46-0164570

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

Country of Domicile United States

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

Incorporated/Organized 08/30/1906 Commenced Business 09/04/1906

Statutory Home Office 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 8300 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code) 515-440-5500 (Area Code) (Telephone Number)

Mail Address 8300 Mills Civic Parkway (Street and Number or P.O. Box), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8300 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code), 515-440-5500 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.midlandnational.com

Statutory Statement Contact Daniel E Edsen (Name), 515-440-5500 (Area Code) (Telephone Number) (Extension)

DEDSEN@SFGMEMBERS.COM (E-Mail Address) 877-586-0249 (Fax Number)

OFFICERS

Name	Title	Name	Title
Steven Craig Palmitier	President & Chief Operating Officer	Brian Darrel Hansen	SVP, General Counsel & Secretary
David Christopher Attaway	VP, Chief Financial Officer & Treasurer	Eric Yung Hsi Lin #	Senior Vice President & Corporate Actuary

OTHER OFFICERS

Esfandyar Eruch Dinshaw	Chairman & CEO	Robert Ray TeKolste	President - SIAG
Anne Margaret Cooper	SVP & Chief Human Resources Officer	Ronovan Gustav Ottenbacher	President - Sammons Corporate Markets
Teri Lee Ross	President- Shared Services	William Leo Lowe	President- Sammons Institutional Group

DIRECTORS OR TRUSTEES

Esfandyar Eruch Dinshaw	Steven Craig Palmitier	Darron Kelly Ash	Thomas Joseph Corcoran Jr.
Willard Bunn III	William Denby Heinz	Heather Lynn Kreager	Michael Milo Masterson
James Roderick Clark	George Ashton Fisk		

State of .....Iowa.....

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County of .....Dallas.....

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.

Steven Craig Palmitier	Brian Darrel Hansen	David Christopher Attaway
President & Chief Operating Officer	SVP, General Counsel & Secretary	VP, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this _____ day of _____, 2021

a. Is this an original filing? Yes [X] No [ ]

b. If no:
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Year			Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1.	Bonds (Schedule D)	48,737,703,734		48,737,703,734	44,434,060,042
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	771,535,783		771,535,783	261,244,377
	2.2 Common stocks	713,130,017		713,130,017	614,535,333
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,266,517,813		4,266,517,813	4,373,476,191
	3.2 Other than first liens	136,756,128		136,756,128	164,959,788
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	100,995,325		100,995,325	38,773,592
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 923,238,336 , Schedule E-Part 1), cash equivalents ($ 383,494,606 , Schedule E-Part 2) and short-term investments ($ 141,302,764 , Schedule DA)	1,448,035,707		1,448,035,707	494,408,936
6.	Contract loans (including $ premium notes)	405,671,731	1,289,040	404,382,690	395,057,546
7.	Derivatives (Schedule DB)	459,488,401		459,488,401	321,814,403
8.	Other invested assets (Schedule BA)	2,053,387,039	891,489	2,052,495,550	1,956,717,999
9.	Receivables for securities	3,719,922		3,719,922	4,834,730
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				128,623
12.	Subtotals, cash and invested assets (Lines 1 to 11)	59,096,941,600	2,180,529	59,094,761,071	53,060,011,560
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	461,239,601		461,239,601	411,377,672
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	18,828,598	13,938,924	4,889,673	8,117,425
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	154,057,066		154,057,066	156,834,950
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	21,474,365	7,392,193	14,082,172	10,966,897
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	56,646,062		56,646,062	12,008,004
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	74,524,875		74,524,875	116,918,080
18.2	Net deferred tax asset	455,744,434	152,425,953	303,318,481	264,146,752
19.	Guaranty funds receivable or on deposit	674,452		674,452	727,592
20.	Electronic data processing equipment and software	36,998,668	32,143,287	4,855,381	4,749,232
21.	Furniture and equipment, including health care delivery assets ($)	570,867	570,867		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	187,398,392		187,398,392	16,422,388
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	1,157,765,412	31,315,320	1,126,450,092	1,037,862,789
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	61,722,864,393	239,967,073	61,482,897,319	55,100,143,342
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,779,605,292		5,779,605,292	5,316,107,109
28.	Total (Lines 26 and 27)	67,502,469,684	239,967,073	67,262,502,611	60,416,250,451
DETAILS OF WRITE-INS					
1101.	Collateral asset				128,623
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)				128,623
2501.	Company owned life insurance	1,124,804,029		1,124,804,029	1,036,490,441
2502.	Miscellaneous assets	19,505,736	19,505,736		
2503.	Funding allowance	11,654,411	11,654,411		
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,801,235	155,173	1,646,063	1,372,349
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,157,765,412	31,315,320	1,126,450,092	1,037,862,789

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 43,223,402,401 (Exhibit 5, Line 9999999) less $ included in Line 6.3 (including $ 2,600,569,287 Modco Reserve)	43,223,402,401	38,935,328,820
2. Aggregate reserve for accident and health contracts (including $ Modco Reserve)	72,154	69,923
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	344,603,990	548,418,314
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	246,218,273	160,778,777
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	400,750	473,998
5. Policyholders' dividends/refunds to members $ 842 and coupons $ due and unpaid (Exhibit 4, Line 10)	842	855
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)	713,149	749,461
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)	1,126	1,239
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 $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	2,242,838	2,254,898
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 $ 62,381,874 ceded	62,381,874	100,820,945
9.4 Interest Maintenance Reserve (IMR, Line 6)	60,631,900	41,232,487
10. Commissions to agents due or accrued-life and annuity contracts $ 1,950,855 accident and health $ and deposit-type contract funds $	1,950,855	11,818,394
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	121,120,262	105,280,532
13. Transfers to Separate Accounts due or accrued (net) (including $ (37,762,063) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(41,970,133)	(37,909,793)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	11,972,992	3,439,405
15.1 Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	1,217,202	1,292,891
17. Amounts withheld or retained by reporting entity as agent or trustee	5,627,471	2,032,968
18. Amounts held for agents' account, including $ 2,169,841 agents' credit balances	2,169,841	1,309,344
19. Remittances and items not allocated	440,451,145	87,871,548
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	209,675	218,027
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)	506,758,756	496,407,713
24.02 Reinsurance in unauthorized and certified ($) companies	221,094	
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 465,851,675) reinsurers	465,851,675	
24.04 Payable to parent, subsidiaries and affiliates	16,012,712	1,945,535
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	4,079,472,524	4,224,140,235
24.08 Derivatives	176,401,662	87,482,001
24.09 Payable for securities	110,816,838	97,690,862
24.10 Payable for securities lending	4,179,529,635	3,912,705,894
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	3,497,645,808	2,687,167,135
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	57,516,129,312	51,473,022,407
27. From Separate Accounts statement	5,541,314,082	5,090,796,068
28. Total liabilities (Lines 26 and 27)	63,057,443,393	56,563,818,475
29. Common capital stock	2,549,439	2,549,439
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	1,037,000,000	837,000,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	793,927,235	618,927,235
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	2,371,582,543	2,393,955,301
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 $ 238,291,210 in Separate Accounts Statement)	4,202,509,779	3,849,882,537
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	4,205,059,218	3,852,431,976
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	67,262,502,611	60,416,250,451
DETAILS OF WRITE-INS		
2501. FHLB advances	3,072,795,000	2,272,795,000
2502. Derivative collateral liability	295,681,681	302,669,051
2503. Agent non-qualified deferred compensation	90,678,828	81,230,688
2598. Summary of remaining write-ins for Line 25 from overflow page	38,490,299	30,472,396
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	3,497,645,808	2,687,167,135
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 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 through 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)	6,449,752,726	3,256,047,895
2.	Considerations for supplementary contracts with life contingencies	13,077,464	10,279,852
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,320,212,407	2,353,707,252
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	22,462,863	28,651,791
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	53,980,169	51,441,352
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	96,559,373	76,948,724
7.	Reserve adjustments on reinsurance ceded	(523,699,509)	(102,716,602)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	25,604,131	22,987,049
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	162,193,330	48,711,036
9.	Totals (Lines 1 to 8.3)	8,620,142,954	5,746,058,351
10.	Death benefits	381,700,013	317,406,728
11.	Matured endowments (excluding guaranteed annual pure endowments)	863,721	1,813,609
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	597,889,919	484,719,748
13.	Disability benefits and benefits under accident and health contracts	2,730,615	2,631,922
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,944,888,717	2,135,045,670
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	23,422,062	22,722,244
18.	Payments on supplementary contracts with life contingencies	16,938,599	16,410,525
19.	Increase in aggregate reserves for life and accident and health contracts	4,300,648,046	1,394,173,394
20.	Totals (Lines 10 to 19)	7,269,081,692	4,374,923,838
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	388,787,430	329,606,905
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	4,249,309	5,466,713
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	232,107,902	217,119,180
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	49,088,876	40,254,597
25.	Increase in loading on deferred and uncollected premiums	7,663,159	(6,928,174)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,377,211)	70,515,548
27.	Aggregate write-ins for deductions	199,727,206	237,644,022
28.	Totals (Lines 20 to 27)	8,148,328,362	5,268,602,630
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus) Line 28)	471,814,593	477,455,721
30.	Dividends to policyholders and refunds to members	687,361	730,143
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29) minus Line 30)	471,127,232	476,725,578
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	125,687,035	70,236,887
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)	345,440,197	406,488,691
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (1,412,938) (excluding taxes of $ 9,193,103 transferred to the IMR)	(192,814,160)	(35,288,652)
35.	Net income (Line 33 plus Line 34)	152,626,036	371,200,038
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,852,431,976	3,571,208,222
37.	Net income (Line 35)	152,626,036	371,200,038
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (8,357,456)	(115,559,346)	98,678,928
39.	Change in net unrealized foreign exchange capital gain (loss)	1,489,035	2,559,601
40.	Change in net deferred income tax	116,682,317	39,873,123
41.	Change in nonadmitted assets	(84,726,235)	(1,162,870)
42.	Change in liability for reinsurance in unauthorized and certified companies	(221,094)	
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	12,572,234	
44.	Change in asset valuation reserve	(10,351,042)	(49,506,238)
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	41,000,000	
47.	Other changes in surplus in Separate Accounts statement	(41,000,000)	
48.	Change in surplus notes	200,000,000	
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	175,000,000	
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	113,520,542	66,800,428
52.	Dividends to stockholders	(205,109,205)	(222,306,000)
53.	Aggregate write-ins for gains and losses in surplus	(3,296,000)	(24,913,256)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	352,627,242	281,223,754
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	4,205,059,218	3,852,431,976
DETAILS OF WRITE-INS			
08.301	Company owned life insurance	90,083,475	28,162,088
08.302	Reinsurance experience refund	62,636,659	12,084,136
08.303	Separate account fund revenues	8,898,063	7,564,858
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	575,132	899,955
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	162,193,330	48,711,036
2701.	Funds withheld coinsurance - ceded	187,482,144	225,489,175
2702.	Reinsurance ceded risk charge	11,759,839	11,545,067
2703.	Miscellaneous expense	485,223	609,780
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	199,727,206	237,644,022
5301.	OPEB SSAP92 adjustment	(3,296,000)	(2,918,556)
5302.	Prior Year Correction		(21,994,700)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(3,296,000)	(24,913,256)

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	6,461,223,568	3,264,196,095
2. Net investment income	2,136,136,894	2,236,611,206
3. Miscellaneous income	341,412,895	233,364,132
4. Total (Lines 1 through 3)	8,938,773,357	5,734,171,433
5. Benefit and loss related payments	3,409,820,206	3,081,821,889
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,446,775)	72,757,958
7. Commissions, expenses paid and aggregate write-ins for deductions	917,941,586	836,726,816
8. Dividends paid to policyholders	723,686	758,895
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	91,073,994	26,314,956
10. Total (Lines 5 through 9)	4,418,112,697	4,018,380,514
11. Net cash from operations (Line 4 minus Line 10)	4,520,660,659	1,715,790,919
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	9,539,544,172	7,027,473,031
12.2 Stocks	117,277,216	90,107,496
12.3 Mortgage loans	312,025,608	647,329,266
12.4 Real estate	63,356	9,078,034
12.5 Other invested assets	259,699,815	149,623,349
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	3,462	79
12.7 Miscellaneous proceeds	14,369,407	5,474,214
12.8 Total investment proceeds (Lines 12.1 to 12.7)	10,242,983,036	7,929,085,470
13. Cost of investments acquired (long-term only):		
13.1 Bonds	13,750,784,202	7,934,328,878
13.2 Stocks	770,253,739	222,778,853
13.3 Mortgage loans	239,315,147	662,356,532
13.4 Real estate	62,948,324	20,461,560
13.5 Other invested assets	464,599,013	369,156,963
13.6 Miscellaneous applications	136,698,848	22,384,605
13.7 Total investments acquired (Lines 13.1 to 13.6)	15,424,599,273	9,231,467,389
14. Net increase (decrease) in contract loans and premium notes	9,423,671	20,205,845
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(5,191,039,908)	(1,322,587,764)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes	200,000,000	
16.2 Capital and paid in surplus, less treasury stock		
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(219,853,471)	(17,198,992)
16.5 Dividends to stockholders	205,109,205	222,306,000
16.6 Other cash provided (applied)	1,848,968,696	(332,635,115)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	1,624,006,020	(572,140,107)
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)	953,626,772	(178,936,952)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	494,408,936	673,345,888
19.2 End of year (Line 18 plus Line 19.1)	1,448,035,707	494,408,936

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

20.0001. Accrued capital contribution from parent (financing)	(175,000,000)	
20.0002. Accrued capital contribution from parent (financing)	175,000,000	
20.0003. Capitalized interest (operating)	(75,078,400)	(64,135,407)
20.0004. Capitalized interest (investing)	75,078,400	64,135,407

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	6,449,752,726	841,238,509	21,410,966	5,543,999,075	43,096,204	7,973			
2. Considerations for supplementary contracts with life contingencies	13,077,464	XXX	XXX	13,077,464		XXX	XXX		XXX
3. Net investment income	2,320,212,407	653,681,646	20,383,608	1,382,342,759	263,804,394				
4. Amortization of Interest Maintenance Reserve (IMR)	22,462,863	198,283	6,466	18,702,411	3,555,702				
5. Separate Accounts net gain from operations excluding unrealized gains or losses	53,980,169	53,980,169					XXX		
6. Commissions and expense allowances on reinsurance ceded	96,559,373	75,884,651		20,661,270	12,945	507	XXX		
7. Reserve adjustments on reinsurance ceded	(523,699,509)			(471,329,558)	(52,369,951)		XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	25,604,131	1,725,397	61,240	22,838,697	978,797		XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	162,193,330	89,656,044	866,807	61,431,984	10,238,495				
9. Totals (Lines 1 to 8.3)	8,620,142,954	1,716,364,699	42,729,087	6,591,724,103	269,316,585	8,480			
10. Death benefits	381,700,013	372,652,038	9,047,975			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	863,721	863,721				XXX	XXX		
12. Annuity benefits	597,889,919	XXX	XXX	457,091,064	140,798,855	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	2,730,615	2,631,197	61,557			37,861	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	1,944,888,717	267,824,655	4,690,297	1,244,129,278	428,244,486	XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	23,422,062	5,212,969	46,133	13,931,226	4,231,735		XXX		
18. Payments on supplementary contracts with life contingencies	16,938,599			16,938,599		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	4,300,648,046	733,835,284	14,923,996	3,983,629,580	(431,743,044)	2,231	XXX		
20. Totals (Lines 10 to 19)	7,269,081,692	1,383,019,864	28,769,958	5,715,719,747	141,532,031	40,092	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	388,787,430	141,665,555	5,577,155	235,063,229	6,480,983	507			XXX
22. Commissions and expense allowances on reinsurance assumed	4,249,309	3,667		4,245,642			XXX		
23. General insurance expenses and fraternal expenses	232,107,901	118,705,845	3,645,221	95,045,875	14,710,960				
24. Insurance taxes, licenses and fees, excluding federal income taxes	49,088,876	38,693,167	1,068,908	7,836,858	1,489,943				
25. Increase in loading on deferred and uncollected premiums	7,663,159	7,663,159					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	(2,377,211)	(55,538,437)		58,156,867	(4,995,641)		XXX		
27. Aggregate write-ins for deductions	199,727,206	45,817,461	181,294	124,639,457	29,088,995				
28. Totals (Lines 20 to 27)	8,148,328,361	1,680,030,280	39,242,536	6,240,707,675	188,307,272	40,599			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	471,814,593	36,334,420	3,486,551	351,016,428	81,009,314	(32,119)			
30. Dividends to policyholders and refunds to members	687,361	687,361					XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	471,127,232	35,647,058	3,486,551	351,016,428	81,009,314	(32,119)			
32. Federal income taxes incurred (excluding tax on capital gains)	125,687,035	9,509,900	930,140	93,643,948	21,611,615	(8,569)			
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)	345,440,197	26,137,158	2,556,411	257,372,480	59,397,698	(23,550)			
34. Policies/certificates in force end of year	1,067,773	658,685	18,039	305,695	85,067	287	XXX		
DETAILS OF WRITE-INS									
08.301. Company owned life insurance	90,083,475	26,171,564	853,478	52,984,937	10,073,495				
08.302. Reinsurance experience refund	62,636,659	62,636,659							
08.303. Separate account fund revenues	8,898,063	375,517	13,328	8,335,536	173,682				
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	575,132	472,304		111,511	(8,683)				
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	162,193,330	89,656,044	866,807	61,431,984	10,238,495				
2701. Funds withheld coinsurance - ceded	187,482,144	34,057,622	181,294	124,430,452	28,812,777				
2702. Reinsurance ceded risk charge	11,759,839	11,759,839							
2703. Miscellaneous expense	485,223			209,005	276,218				
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	199,727,206	45,817,461	181,294	124,639,457	29,088,995				

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)	841,238,509		19,312,418	61,793,413	122,915,292	770,246,870	(161,982,049)		21,754,314		7,198,250	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	653,681,646		14,021,904	29,806,462	245,694,235	267,184,502	70,705,722		4,076,010		22,192,811	
4. Amortization of Interest Maintenance Reserve (IMR)	198,283		5,024	6,117	64,305	95,732	17,693		1,460		7,952	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	53,980,169					53,980,169						
6. Commissions and expense allowances on reinsurance ceded	75,884,651		250,509	31,395,812	21,309,560	1,660,054	21,268,715					
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	1,725,397								1,725,397			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	89,656,044		561,397	64,302,355	9,836,902	10,697,287	2,830,857		538,709		888,537	
9. Totals (Lines 1 to 8.3)	1,716,364,699		34,151,252	187,304,159	399,820,295	1,103,864,613	(67,159,061)		28,095,891		30,287,551	
10. Death benefits	372,652,038		6,830,202	44,147,325	34,049,633	218,447,164	29,172,332		19,585,126		20,420,256	
11. Matured endowments (excluding guaranteed annual pure endowments)	863,721		298,943	(3,587)		370,152					198,212	
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	2,631,197		363,951	908,864	34,512	1,053,777	74,671		99,172		96,250	
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	267,824,655		4,941,790	33,047	143,511,818	70,932,459	5,225,669		21,994,813		21,185,060	
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	5,212,969		835,938	935,480	468,929	2,460,969	182,980		156,086		172,587	
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	733,835,284		5,695,166	43,115,494	26,407,306	776,341,636	(101,287,703)		1,781,066		(18,217,681)	
20. Totals (Lines 10 to 19)	1,383,019,864		18,965,990	89,136,623	204,472,198	1,069,606,157	(66,632,051)		43,616,264		23,854,684	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	141,665,555		4,564,712	21,263,320	82,603,515	29,877,943	2,572,868		735,025		48,172	XXX
22. Commissions and expense allowances on reinsurance assumed	3,667		854	414		2,399						
23. General insurance expenses	118,705,845		8,688,628	35,707,055	33,571,364	30,537,254	5,643,971		2,602,550		1,955,023	
24. Insurance taxes, licenses and fees, excluding federal income taxes	38,693,167		1,716,415	5,491,965	11,508,219	15,924,245	2,943,159		961,266		147,900	
25. Increase in loading on deferred and uncollected premiums	7,663,159		815,772	7,016,452							(169,066)	
26. Net transfers to or (from) Separate Accounts net of reinsurance	(55,538,437)					(26,248,494)			(29,289,943)			
27. Aggregate write-ins for deductions	45,817,461			15,057,002			30,760,458					
28. Totals (Lines 20 to 27)	1,680,030,280		34,752,371	173,672,831	332,155,296	1,119,699,503	(24,711,595)		18,625,161		25,836,713	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	36,334,420		(601,119)	13,631,329	67,664,998	(15,834,890)	(42,447,466)		9,470,730		4,450,838	
30. Dividends to policyholders and refunds to members	687,361		338,839	348,522								
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	35,647,058		(939,958)	13,282,806	67,664,998	(15,834,890)	(42,447,466)		9,470,730		4,450,838	
32. Federal income taxes incurred (excluding tax on capital gains)	9,509,900		(250,762)	3,543,579	18,051,627	(4,224,422)	(11,324,109)		2,526,595		1,187,392	
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)	26,137,158		(689,197)	9,739,227	49,613,371	(11,610,468)	(31,123,357)		6,944,134		3,263,446	
34. Policies/certificates in force end of year	658,685		49,776	204,561	97,300	179,272	77,300		19,496		30,980	
DETAILS OF WRITE-INS												
08.301. Reinsurance experience refund	62,636,659			62,636,659								
08.302. Company owned life insurance	26,171,564		561,397	1,193,366	9,836,902	10,697,312	2,830,857		163,192		888,537	
08.303. Miscellaneous income	395,019			395,044		(25)						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	452,802			77,286					375,517			
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	89,656,044		561,397	64,302,355	9,836,902	10,697,287	2,830,857		538,709		888,537	
2701. Funds withheld coinsurance - ceded	34,057,622			12,733,604			21,324,018					
2702. Reinsurance ceded risk charge	11,759,839			2,323,399			9,436,440					
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	45,817,461			15,057,002			30,760,458					

(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]	21,410,966	33,943	1,875,295	11,876,548		1,036,040		6,589,140	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	20,383,608	41,223	3,814,509	8,546,137		150,820		7,830,919	
4. Amortization of Interest Maintenance Reserve (IMR)	6,466	15	1,302	3,062		54		2,034	
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	61,240					61,240			
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	866,807	1,726	159,717	357,834		19,643		327,887	
9. Totals (Lines 1 to 8.3)	42,729,087	76,907	5,850,823	20,783,581		1,267,798		14,749,979	
10. Death benefits	9,047,975	117,500	4,279,658	3,555,865		639,132		455,820	
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	61,557	111		61,200		245			
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	4,690,297	32,561		287,565		687,672		3,682,499	
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	46,133	1,448	2,697	14,470		6,200		21,318	
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	14,923,996	(74,831)	(908,054)	12,321,070		(180,958)		3,766,769	
20. Totals (Lines 10 to 19)	28,769,958	76,790	3,374,301	16,240,171		1,152,291		7,926,405	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,577,155	8,023	645,295	460,692		35,005		4,428,140	XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	3,645,221	17,281	1,507,104	960,636		92,373		1,067,828	
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,068,908	3,017	166,669	500,942		34,118		364,161	
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	181,294		181,294						
28. Totals (Lines 20 to 27)	39,242,536	105,111	5,874,663	18,162,440		1,313,787		13,786,534	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	3,486,551	(28,204)	(23,841)	2,621,140		(45,990)		963,445	
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)	3,486,551	(28,204)	(23,841)	2,621,140		(45,990)		963,445	
32. Federal income taxes incurred (excluding tax on capital gains)	930,140	(7,524)	(6,360)	699,266		(12,269)		257,027	
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)	2,556,411	(20,679)	(17,480)	1,921,874		(33,721)		706,418	
34. Policies/certificates in force end of year	18,039	99	8,634	6,713		489		2,104	
DETAILS OF WRITE-INS									
08.301. Company owned life insurance	853,478	1,726	159,717	357,834		6,315		327,887	
08.302. Separate account fund revenues	13,328					13,328			
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	866,807	1,726	159,717	357,834		19,643		327,887	
2701. Funds withheld coinsurance - ceded	181,294		181,294						
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	181,294		181,294						

(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
	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 individual annuity contracts	5,543,999,075	3,501,317,936	1,795,697,283	242,438,281			4,545,575
2. Considerations for supplementary contracts with life contingencies	13,077,464	XXX	XXX	XXX	XXX	13,077,464	XXX
3. Net investment income	1,382,342,759	355,775,295	990,146,923	10,762,102		17,620,439	8,038,000
4. Amortization of Interest Maintenance Reserve (IMR)	18,702,411	1,584,812	16,616,332	148,122		242,516	110,630
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	20,661,270	17,819,585	2,841,685				
7. Reserve adjustments on reinsurance ceded	(471,329,558)	(471,329,558)					
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	22,838,697			22,838,697			
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	61,431,984	13,812,870	38,469,935	8,837,106			312,073
9. Totals (Lines 1 to 8.3)	6,591,724,103	3,418,980,940	2,843,772,157	285,024,308		30,940,419	13,006,278
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	457,091,064	98,493,571	252,734,757	94,375,608			11,487,128
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	1,244,129,278	162,516,291	994,365,492	87,209,817			37,678
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	13,931,226	5,452,209	1,441,213	123,985		5,917,259	996,559
18. Payments on supplementary contracts with life contingencies	16,938,599					16,938,599	
19. Increase in aggregate reserves for life and accident and health contracts	3,983,629,580	2,966,175,292	1,007,179,376	11,171,780		1,741,635	(2,638,504)
20. Totals (Lines 10 to 19)	5,715,719,747	3,232,637,363	2,255,720,839	192,881,190		24,597,493	9,882,862
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	235,063,229	65,886,447	152,515,154	16,378,003			283,626
22. Commissions and expense allowances on reinsurance assumed	4,245,642	4,245,642					
23. General insurance expenses	95,045,875	34,515,385	57,656,103	1,412,443		993,590	468,355
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,836,858	2,838,684	4,741,869	116,165		101,621	38,519
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	58,156,867			58,156,867			
27. Aggregate write-ins for deductions	124,639,457		124,430,452				209,005
28. Totals (Lines 20 to 27)	6,240,707,675	3,340,123,520	2,595,064,416	268,944,668		25,692,704	10,882,366
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	351,016,428	78,857,420	248,707,741	16,079,640		5,247,715	2,123,912
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)	351,016,428	78,857,420	248,707,741	16,079,640		5,247,715	2,123,912
32. Federal income taxes incurred (excluding tax on capital gains)	93,643,948	22,499,638	65,646,393	3,534,256		1,399,982	563,679
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)	257,372,480	56,357,782	183,061,348	12,545,384		3,847,733	1,560,233
34. Policies/certificates in force end of year	305,695	61,884	223,368	13,965		3,423	3,055
DETAILS OF WRITE-INS							
08.301. Company owned life insurance	52,984,937	13,812,870	38,442,159	417,835			312,073
08.302. Separate account fund revenues	8,335,536			8,335,536			
08.303. Miscelleneous income	111,511		27,776	83,735			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	61,431,984	13,812,870	38,469,935	8,837,106			312,073
2701. Funds withheld coinsurance - ceded	124,430,452		124,430,452				
2702. Miscellenous expense	209,005						209,005
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	124,639,457		124,430,452				209,005

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – GROUP ANNUITIES [a]

	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	43,096,204	2,780,313	34,849,444	4,185,089			1,281,357
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	263,804,394	33,813,491	221,787,553	5,566,423			2,636,927
4. Amortization of Interest Maintenance Reserve (IMR)	3,555,702	523,150	2,921,983	75,027			35,542
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	12,945		12,945				
7. Reserve adjustments on reinsurance ceded	(52,369,951)	(52,369,951)					
8. Miscellaneous Income:							
8.1 Income fees associated with investment management, administration and contract guarantees from Separate Accounts	978,797			978,797			
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	10,238,495	1,291,184	8,469,062	377,556			100,692
9. Totals (Lines 1 to 8.3)	269,316,585	(13,961,814)	268,040,987	11,182,893			4,054,519
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	140,798,855	25,384,400	104,780,481	6,701,743			3,932,230
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	428,244,486	29,403,124	375,401,984	23,439,378			
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	4,231,735	3,354,131	31,274				846,329
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(431,743,044)	(87,611,959)	(328,239,817)	(16,717,221)			825,952
20. Totals (Lines 10 to 19)	141,532,031	(29,470,303)	151,973,922	13,423,901			5,604,511
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	6,480,983	118,436	5,828,701	473,452			60,394
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	14,710,960	2,152,590	12,087,202	321,294			149,874
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,489,943	218,017	1,224,206	32,541			15,179
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance	(4,995,641)			(4,995,641)			
27. Aggregate write-ins for deductions	29,088,995		28,812,777				276,218
28. Totals (Lines 20 to 27)	188,307,272	(26,981,260)	199,926,808	9,255,547			6,106,177
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	81,009,314	13,019,446	68,114,179	1,927,346			(2,051,658)
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)	81,009,314	13,019,446	68,114,179	1,927,346			(2,051,658)
32. Federal income taxes incurred (excluding tax on capital gains)	21,611,615	3,410,831	18,083,857	501,798			(384,871)
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)	59,397,698	9,608,615	50,030,322	1,425,548			(1,666,787)
34. Policies/certificates in force end of year	85,067	8,542	74,067	1,878			580
DETAILS OF WRITE-INS							
08.301. Company owned life insurance	10,073,495	1,291,184	8,469,062	212,557			100,692
08.302. Separate account fund revenues	173,682			173,682			
08.303. Miscellaneous income	(8,683)			(8,683)			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	10,238,495	1,291,184	8,469,062	377,556			100,692
2701. Funds withheld coinsurance - ceded	28,812,777		28,812,777				
2702. Miscellaneous expense	276,218						276,218
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	29,088,995		28,812,777				276,218

(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
	Total	2 Individual	3 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	7,973												7,973
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													
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	507												507
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Fees associated with income from 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)	8,480												8,480
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	37,861												37,861
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	2,231												2,231
20. Totals (Lines 10 to 19)	40,092												40,092
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	507												507
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)	40,599												40,599
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(32,119)												(32,119)
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)	(32,119)												(32,119)
32. Federal income taxes incurred (excluding tax on capital gains)	(8,569)												(8,569)
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)	(23,550)												(23,550)
34. Policies/certificates in force end of year	287												287
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. Total (Lines 08.301 through 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. Total (Lines 2701 through 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 Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 prior year	10,426,942,933		275,730,092	124,759,879	3,549,749,265	4,916,015,962	1,030,976,851		80,027,025		449,683,859	
2. Tabular net premiums or considerations	878,407,645		19,588,525	30,707,552	123,773,849	829,315,619	(154,115,942)		22,065,584		7,072,458	
3. Present value of disability claims incurred	(254,567)		(6,450)	(7,854)	(82,559)	(122,905)	(22,716)		(1,875)		(10,209)	
4. Tabular interest	451,521,799		6,355,403	7,738,243	282,038,780	121,100,905	22,382,171		1,847,444		10,058,853	
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)	84,367,231				17,682,298		66,684,933					
8. Totals (Lines 1 to 7)	11,840,985,041		301,667,569	163,197,821	3,973,161,634	5,866,309,581	965,905,297		103,938,178		466,804,961	
9. Tabular cost	340,830,215		11,521,229	(7,480,048)	213,857,710	64,809,046	20,620,778		28,420,134		9,081,366	
10. Reserves released by death	123,590,347		3,116,398	1,859,046	39,601,022	63,035,042	10,295,030		905,912		4,777,895	
11. Reserves released by other terminations (net)	267,824,655		4,941,790	33,047	143,511,818	70,932,459	5,225,669		21,994,813		21,185,060	
12. Annuity, supplementary contract, and disability payments involving life contingencies	3,494,918		662,894	905,277	34,512	1,423,929	74,671		99,172		294,463	
13. Net transfers to or (from) Separate Accounts	(55,538,437)					(26,248,494)			(29,289,943)			
14. Total deductions (Lines 9 to 13)	680,201,697		20,242,312	(4,682,679)	397,005,062	173,951,983	36,216,149		22,130,087		35,338,784	
15. Reserve December 31 current year	11,160,783,343		281,425,258	167,880,499	3,576,156,572	5,692,357,598	929,689,149		81,808,091		431,466,177	
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	9,992,105,863		161,517,537		3,392,567,151	5,555,103,559	446,864,637		76,645,642		359,407,337	
17. Amount Available for Policy Loans Based upon Line 16 CSV	9,992,105,863		161,517,537		3,392,567,151	5,555,103,559	446,864,637		76,645,642		359,407,337	

(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] (N/A Fraternal)	8 Other	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	350,809,911	855,782	72,581,163		163,498,660	3,084,587		110,789,720	
2. Tabular net premiums and considerations	22,021,907	32,560	1,873,206		12,371,965	1,009,970		6,734,206	
3. Present value of disability claims incurred	5		1		2			2	
4. Tabular interest	14,696,021	18,648	1,643,560		3,866,021	68,227		9,099,565	
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)	387,527,844	906,991	76,097,929		179,736,648	4,162,784		126,623,492	
9. Tabular cost	12,992,082	84,718	3,631,139		1,621,192	539,083		7,115,949	
10. Reserves released by death	4,050,001	8,648	793,681		1,946,962	32,154		1,268,556	
11. Reserves released by other terminations (net)	4,690,297	32,561			287,565	687,672		3,682,499	
12. Annuity, supplementary contract, and disability payments involving life contingencies	61,557	111			61,200	245			
13. Net transfers to or (from) Separate Accounts									
14. Total deductions (Lines 9 to 13)	21,793,937	126,039	4,424,821		3,916,919	1,259,155		12,067,004	
15. Reserve December 31 of current year	365,733,907	780,951	71,673,109		175,819,729	2,903,629		114,556,488	
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	195,111,689	7,421			93,126,228	2,574,888		99,403,152	
17. Amount Available for Policy Loans Based upon Line 16 CSV	195,111,689	7,421			93,126,228	2,574,888		99,403,152	

(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	23,219,499,936	6,116,540,837	16,671,989,479	202,350,281		140,974,990	87,644,349
2. Tabular net premiums and considerations	5,403,506,298	3,517,764,186	1,654,617,015	216,274,042		12,554,366	2,296,689
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	509,933,202	71,214,031	429,307,727	1,888,761		6,112,005	1,410,678
5. Tabular less actual reserve released	355,055,833	178,464,195	163,888,798	7,510,042		13,864	5,178,934
6. Increase in reserve on account of change in valuation basis	12,572,234			12,572,234			
7. Other increases (net)	6,466,087		6,466,087				
8. Totals (Lines 1 to 7)	29,507,033,588	9,883,983,248	18,926,269,105	440,595,360		159,655,224	96,530,651
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	1,315,057,847	233,444,860	994,365,492	87,209,817			37,678
12. Annuity, supplementary contract, and disability payments involving life contingencies	943,363,477	567,827,385	252,734,757	94,375,608		16,938,599	11,487,128
13. Net transfers to or (from) Separate Accounts	58,060,109			58,060,109			
14. Total deductions (Lines 9 to 13)	2,316,481,433	801,272,245	1,247,100,250	239,645,533		16,938,599	11,524,806
15. Reserve December 31 of current year	27,190,552,156	9,082,711,003	17,679,168,855	200,949,827		142,716,625	85,005,845
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	25,363,442,110	8,016,759,722	17,142,109,879	189,088,639			15,483,870
17. Amount Available for Policy Loans Based upon Line 16 CSV	459,496,819	2,577,330	454,123,859	2,795,631			

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR – GROUP ANNUITIES [(a)]
(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	4,938,076,040	654,206,749	4,142,039,116	110,499,082			31,331,093
2. Tabular net premiums and considerations	41,654,594	2,285,225	34,519,528	3,970,021			879,820
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	84,085,157	5,780,026	77,083,505	828,941			392,686
5. Tabular less actual reserve released	61,987,696	14,949,014	39,923,707	3,629,298			3,485,676
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	415,908		415,908				
8. Totals (Lines 1 to 7)	5,126,219,396	677,221,015	4,293,981,764	118,927,341			36,089,276
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	433,621,092	34,779,729	375,401,984	23,439,378			
12. Annuity, supplementary contract, and disability payments involving life contingencies	191,260,950	75,846,495	104,780,481	6,701,743			3,932,230
13. Net transfers to or (from) Separate Accounts	(4,995,641)			(4,995,641)			
14. Total deductions (Lines 9 to 13)	619,886,400	110,626,225	480,182,465	25,145,481			3,932,230
15. Reserve December 31 of current year	4,506,332,995	566,594,790	3,813,799,299	93,781,861			32,157,045
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	4,259,495,732	465,406,175	3,692,108,531	101,981,026			
17. Amount Available for Policy Loans Based upon Line 16 CSV	133,430,924	6,705,843	123,960,950	2,764,131			

(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) 132,742,224	123,620,474
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,860,774,741	1,911,057,992
1.3	Bonds of affiliates	(a) 41,279,765	35,338,949
2.1	Preferred stocks (unaffiliated)	(b) 24,341,058	25,166,167
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	11,850,253	11,850,253
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 194,859,135	204,360,540
4.	Real estate	(d)	3,333,333
5.	Contract loans	23,085,458	22,859,836
6.	Cash, cash equivalents and short-term investments	(e) 4,965,063	5,045,749
7.	Derivative instruments	(f) 100,728,535	100,840,326
8.	Other invested assets	117,486,868	116,040,150
9.	Aggregate write-ins for investment income	1,151,775	1,151,775
10.	Total gross investment income	2,513,264,876	2,560,665,544
11.	Investment expenses		(g) 68,102,812
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 404,737
13.	Interest expense		(h) 54,350,000
14.	Depreciation on real estate and other invested assets		(i) 726,591
15.	Aggregate write-ins for deductions from investment income		116,868,997
16.	Total deductions (Lines 11 through 15)		240,453,137
17.	Net investment income (Line 10 minus Line 16)		2,320,212,407
DETAILS OF WRITE-INS			
0901.	Miscellaneous investment income	1,151,775	1,151,775
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	1,151,775	1,151,775
1501.	Security lending and FHLB expenses		108,747,726
1502.	Limited partnership management fees		6,767,406
1503.	Collateral expense		1,353,865
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		116,868,997

(a) Includes $ 182,509,303 accrual of discount less $ 101,742,555 amortization of premium and less $ 26,971,696 paid for accrued interest on purchases.
(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.
(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.
(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.
(e) Includes $ 43,128 accrual of discount less $ 78,987 amortization of premium and less $ 14,759 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 $ 54,350,000 interest on surplus notes and $ interest on capital notes.
(i) Includes $ 726,591 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	89,911,109		89,911,109		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(11,630,312)	(138,135,364)	(149,765,677)	(1,828,535)	2,481,280
1.3	Bonds of affiliates	733,506		733,506		
2.1	Preferred stocks (unaffiliated)	13,775,221		13,775,221	(28,896)	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(40,381)		(40,381)	24,833,982	
2.21	Common stocks of affiliates				(82,630,358)	
3.	Mortgage loans	(506,045)	(56,948,229)	(57,454,274)	(4,997,298)	
4.	Real estate	63,356		63,356		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	3,462		3,462		
7.	Derivative instruments		(1,382,370)	(1,382,370)	2,372,531	(1,609,507)
8.	Other invested assets	(23,503,388)	(22,790,984)	(46,294,371)	(61,638,227)	617,264
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	68,806,527	(219,256,947)	(150,450,420)	(123,916,801)	1,489,037
DETAILS OF WRITE-INS						
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)					

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

		Insurance										
			Ordinary			Group		Accident and Health				
	1	2	3	4	5	6	7	8	9	10	11	12
	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	77,331		77,331									
2. Deferred and accrued	7,554,372		7,554,372									
3. Deferred , accrued and uncollected:												
3.1 Direct	7,631,702		7,631,702									
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)	7,631,702		7,631,702									
4. Advance	39,332		39,332									
5. Line 3.4 - Line 4	7,592,371		7,592,371									
6. Collected during year:												
6.1 Direct	6,401,859,490		986,212,283	5,400,427,110		2,071,369	13,148,728					
6.2 Reinsurance assumed	12,928,795			12,928,795								
6.3 Reinsurance ceded	106,964,267		676,968	106,287,299								
6.4 Net	6,307,824,019		985,535,315	5,307,068,607		2,071,369	13,148,728					
7. Line 5 + Line 6.4	6,315,416,390		993,127,686	5,307,068,607		2,071,369	13,148,728					
8. Prior year (uncollected + deferred and accrued - advance)	6,839,568		6,839,568									
9. First year premiums and considerations:												
9.1 Direct	6,402,612,293		986,965,086	5,400,427,110		2,071,369	13,148,728					
9.2 Reinsurance assumed	12,928,795			12,928,795								
9.3 Reinsurance ceded	106,964,267		676,968	106,287,299								
9.4 Net (Line 7 - Line 8)	6,308,576,822		986,288,118	5,307,068,607		2,071,369	13,148,728					
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	6,795,339		594,959	4,886,461		32,561	1,281,357					
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	6,795,339		594,959	4,886,461		32,561	1,281,357					
RENEWAL												
11. Uncollected	543,707		543,699			7						
12. Deferred and accrued	76,458,872		76,458,796			76						
13. Deferred, accrued and uncollected:												
13.1 Direct	80,607,448		80,607,288			119				41		
13.2 Reinsurance assumed	10,696		10,696									
13.3 Reinsurance ceded	3,615,565		3,615,489			36				41		
13.4 Net (Line 11 + Line 12)	77,002,579		77,002,495			83						
14. Advance	2,203,506		2,203,371			135						
15. Line 13.4 - Line 14	74,799,073		74,799,125			(52)						
16. Collected during year:												
16.1 Direct	1,146,678,181		847,491,515	245,566,347		19,307,107	34,280,229	16,666		16,317		
16.2 Reinsurance assumed	136,332		117,458	18,874								
16.3 Reinsurance ceded	1,013,350,728		994,170,549	13,541,059			5,614,111	8,801		16,209		
16.4 Net	133,463,784		(146,561,576)	232,044,161		19,307,107	28,666,118	7,865		108		
17. Line 15 + Line 16.4	208,262,857		(71,762,451)	232,044,161		19,307,055	28,666,118	7,865		108		
18. Prior year (uncollected + deferred and accrued - advance)	73,882,292		73,882,117	155		20						
19. Renewal premiums and considerations:												
19.1 Direct	1,147,722,782		848,536,354	245,566,192		19,307,015	34,280,229	16,666		16,326		
19.2 Reinsurance assumed	135,433		116,560	18,874								
19.3 Reinsurance ceded	1,013,477,650		994,297,482	13,541,059		(20)	5,614,111	8,801		16,218		
19.4 Net (Line 17 - Line 18)	134,380,565		(145,644,568)	232,044,007		19,307,035	28,666,118	7,865		108		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	7,557,130,414		1,836,096,399	5,650,879,763		21,410,945	48,710,314	16,666		16,326		
20.2 Reinsurance assumed	13,064,229		116,560	12,947,669								
20.3 Reinsurance ceded	1,120,441,917		994,974,450	119,828,357		(20)	5,614,111	8,801		16,218		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	6,449,752,726		841,238,509	5,543,999,075		21,410,966	43,096,204	7,865		108		

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
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS'S DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	9,630		9,630									
22. All other	584,959		584,959									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	1,905,935			1,905,935								
23.2 Reinsurance assumed	385,250			385,250								
23.3 Net ceded less assumed	1,520,685			1,520,685								
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	94,653,438		75,884,651	18,755,335			12,945			507		
25.2 Reinsurance assumed	3,864,059		3,667	3,860,392								
25.3 Net ceded less assumed	90,789,379		75,880,984	14,894,943			12,945			507		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	96,559,373		75,884,651	20,661,270			12,945			507		
26.2 Reinsurance assumed (Page 6, Line 22)	4,249,309		3,667	4,245,642								
26.3 Net ceded less assumed	92,310,064		75,880,984	16,415,628			12,945			507		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	320,539,940		125,318,976	188,845,178		5,349,526	1,026,259					
28. Single	266,520			206,202			60,318					
29. Renewal	67,980,970		16,346,579	46,011,849		227,629	5,394,406			507		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	388,787,430		141,665,555	235,063,229		5,577,155	6,480,983			507		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3				
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	3,994,565				38,355		4,032,920
2. Salaries and wages	97,621,244				2,182,382		99,803,626
3.11 Contributions for benefit plans for employees	17,807,669				396,748		18,204,417
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							
3.32 Other agent welfare							
4.1 Legal fees and expenses	2,744,972				20,891		2,765,863
4.2 Medical examination fees	3,921,350						3,921,350
4.3 Inspection report fees	1,168,060						1,168,060
4.4 Fees of public accountants and consulting actuaries	1,104,125				359,089		1,463,213
4.5 Expense of investigation and settlement of policy claims	42,289						42,289
5.1 Traveling expenses	943,114				11,760		954,874
5.2 Advertising							
5.3 Postage, express, telegraph and telephone	4,785,932				25,293		4,811,225
5.4 Printing and stationery	2,819,392				11,477		2,830,869
5.5 Cost or depreciation of furniture and equipment	18,630,423				79,052		18,709,475
5.6 Rental of equipment	610,410				6,732		617,143
5.7 Cost or depreciation of EDP equipment and software	16,046,470				441,141		16,487,611
6.1 Books and periodicals	345,115				2,081		347,196
6.2 Bureau and association fees	1,299,739				2,877		1,302,616
6.3 Insurance, except on real estate	2,084,374						2,084,374
6.4 Miscellaneous losses	9,320				(57)		9,262
6.5 Collection and bank service charges	1,006,082						1,006,082
6.6 Sundry general expenses	5,977,513				18,218		5,995,731
6.7 Group service and administration fees	13,896,273						13,896,273
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ recovered)	(145,088)						(145,088)
7.3 Agency conferences other than local meetings	2,361,868				3		2,361,871
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	1,096,432				15,021		1,111,453
9.2 Investment expenses not included elsewhere					64,110,646		64,110,646
9.3 Aggregate write-ins for expenses	31,936,260				381,103		32,317,363
10. General expenses incurred	232,107,902				68,102,812	(b)	(a) 300,210,714
11. General expenses unpaid December 31, prior year	103,706,750				1,573,782		105,280,532
12. General expenses unpaid December 31, current year	105,858,385				15,261,877		121,120,262
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)	229,956,266				54,414,718		284,370,984
DETAILS OF WRITE-INS							
09.301. Outside Consulting	29,100,322				375,885		29,476,207
09.302. Donations	2,358,766				3,084		2,361,850
09.303. Maintenance & Repair	477,171				2,135		479,306
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 + 09.398) (Line 9.3 above)	31,936,260				381,103		32,317,363

(a) Includes management fees of $ 14,263,994 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				299,743		299,743
2. State insurance department licenses and fees	2,413,987					2,413,987
3. State taxes on premiums	35,125,758					35,125,758
4. Other state taxes, incl. $ for employee benefits	5,528,695			1,964		5,530,659
5. U.S. Social Security taxes	5,487,036			102,298		5,589,334
6. All other taxes	533,400			732		534,132
7. Taxes, licenses and fees incurred	49,088,876			404,737		49,493,612
8. Taxes, licenses and fees unpaid December 31, prior year	3,353,005			86,400		3,439,405
9. Taxes, licenses and fees unpaid December 31, current year	11,867,998			104,994		11,972,992
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	40,573,882			386,143		40,960,025

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	9,630	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions	584,959	
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4	594,589	
6. Paid-in cash	19,970	
7. Left on deposit	150,701	
8. Aggregate write-ins for dividend or refund options	(41,574)	
9. Total Lines 5 through 8	723,686	
10. Amount due and unpaid	842	
11. Provision for dividends or refunds payable in the following calendar year	713,149	
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	713,991	
16. Total from prior year	750,316	
17. Total dividends or refunds (Lines 9 + 15 - 16)	687,361	
DETAILS OF WRITE-INS		
0801. Dividends recovered on coinsurance ceded	(41,574)	
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Line 0801 through 0803 + 0898) (Line 8 above)	(41,574)	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total [a]	Industrial	Ordinary	Credit (Group and Individual)	Group
LIFE INSURANCE					
0100001. AE 3% NLP 44-58	458,132		458,132		
0100002. AE 3.5% CRVM 37-46	2,439		2,439		
0100003. AE 3.5% NLP 27-61	1,092,499		1,092,499		
0100004. AE 4% NLP 37	485		485		
0100005. 1941 SI 3% NLP 49-50	1,247		1,247		
0100006. 1941 SI 3% CRVM 49-56	938		938		
0100007. 41 CSO 2.5% NLP 39-67	2,077,537		2,077,537		
0100008. 41 CSO 2.5% CRVM 49-62	455,317		455,317		
0100009. 41 CSO 3% NLP 38-67	1,976,841		1,976,841		
0100010. 41 CSO 3% CRVM 51-69	1,817,138		1,817,138		
0100011. 41 CSO 3.5% NLP 60-67	1,021,346		1,021,346		
0100012. 41 CSO 3.5% CRVM 57-67	196,904		196,904		
0100013. 41 CET/41 CSO ANB 3% NLP 56-67	64,993		64,993		
0100014. 41 CET/41 CSO ANB 3.5% NLP 63	70		70		
0100015. 58 CSO 2.5% NLP ANB 62-87	1,859,188		1,859,188		
0100016. 58 CSO 2.5% CRVM ANB 62-88	4,459,157		4,430,915		28,242
0100017. 58 CSO 3% NLP ANB 62-88	11,829,997		11,829,997		
0100018. 58 CSO 3% CRVM ANB 62-88	11,815,574		11,813,972		1,602
0100019. 58 CSO 3.5% NLP ANB 62-86	1,838,496		1,838,496		
0100020. 58 CSO 3.5% CRVM ANB 62-88	6,865,122		6,865,122		
0100021. 58 CSO 4% NLP ANB 74-88	4,654,750		4,654,750		
0100022. 58 CSO 4% CRVM ANB 68-88	173,741,126		173,714,769		26,358
0100023. 58 CSO 4.5% NLP ANB 77-88	866,428		866,428		
0100024. 58 CSO 4.5% CRVM ANB 72-88	5,620,530		5,620,530		
0100025. 58 CSO 5.5% NLP ANB 80-88	1,607,019		1,607,019		
0100026. 58 CSO 5.5% CRVM ANB 81-88	8,814,178		8,814,178		
0100027. 58 CSO 6.0% CRVM ANB 83-86	21,821,448		21,821,448		
0100028. 58 CET 2.5% NLP ANB 66-81	66,256		66,256		
0100029. 58 CET 3% NLP ANB 62-88	726,843		726,843		
0100030. 58 CET 3.5% NLP ANB 63-88	167,902		167,902		
0100031. 58 CET 4% NLP ANB 75-88	13,236		11,920		1,316
0100032. 58 CET 4.5% NLP ANB 80-88	92,682		92,682		
0100033. 58 CET 5.5% NLP ANB 84	4,916		4,916		
0100034. 58 CSO 2.5% NLP ALB 68-88	16,543,795		16,543,795		
0100035. 58 CSO 2.5% CRVM ALB 68-88	16,423,229		16,423,229		
0100036. 58 CSO 3% NLP ALB 62-88	2,490,228		2,490,228		
0100037. 58 CSO 3% CRVM ALB 62-88	10,347,716		10,347,716		
0100038. 58 CSO 3.5% NLP ALB 62-85	2,864,861		2,864,861		
0100039. 58 CSO 3.5% CRVM ALB 68-85	2,262,440		2,262,440		
0100040. 58 CSO 4% NLP ALB 76-86	365,513		365,513		
0100041. 58 CSO 4% CRVM ALB 75-88	5,108,798		5,108,798		
0100042. 58 CSO 4.5% NLP ALB 81-88	18,330,567		18,330,567		
0100043. 58 CSO 4.5% CRVM ALB 81-88	263,119,620		263,119,620		
0100044. 58 CSO 5% CRVM ALB 93	2,239		2,239		
0100045. 58 CSO 5.5% NLP ALB 82-88	21,379		21,379		
0100046. 58 CSO 5.5% CRVM ALB 82-88	772,395		772,395		
0100047. 58 CET 2.5% NLP ALB 68-88	752,046		752,046		
0100048. 58 CET 3% NLP ALB 62-88	376,539		376,539		
0100049. 58 CET 3.5% NLP ALB 72-78	42,912		42,912		
0100050. 58 CET 4% NLP ALB 76-88	27,429		27,429		
0100051. 58 CET 4.5% NLP ALB 81-88	1,373,824		1,373,824		
0100052. 80 CSO 3.5% NLP ANB 13-17	245		245		
0100053. 80 CSO 3.5% CRVM ANB 14-18	715		715		
0100054. 80 CSO 4% NLP ANB 84-11	182,050		182,050		
0100055. 80 CSO 4% CRVM ANB 83-12	476,761,429		460,996,137		15,765,292
0100056. 80 CSO 4.5% NLP ANB 83-05	1,558,717		1,558,717		
0100057. 80 CSO 4.5% CRVM ANB 84-05	1,949,389,433		1,923,448,758		25,940,675
0100058. 80 CSO 5% NLP ANB 93-94	170,580		170,580		
0100059. 80 CSO 5% CRVM ANB 89-94	106,438,219		106,438,219		
0100060. 80 CSO 5.25% NLP ANB 88-90	272,021		272,021		
0100061. 80 CSO 5.5% NLP ANB 83-93	13,431,128		13,431,128		
0100062. 80 CSO 5.5% CRVM ANB 84-92	291,683,034		291,683,034		
0100063. 80 CSO 6% NLP ANB 84-87	7,116,246		7,116,246		
0100064. 80 CSO 6% CRVM ANB 83-93	14,636,896		14,636,896		
0100065. 80 CET 4% NLP ANB 83-06	252,727		252,727		
0100066. 80 CET 4.5% NLP ANB 86-04	19,580		19,580		
0100067. 80 CET 5% NLP ANB 85-88	25,870		25,870		
0100068. 80 CET 5.5% NLP ANB 83-90	70,596		70,596		
0100069. 80 CET 6% NLP ANB 84-86	120,334		120,334		
0100070. 80 CSO 3% NLP ALB 85-87	130,679		130,679		
0100071. 80 CSO 3% CRVM ALB 83-90	5,867		5,867		
0100072. 80 CSO 3.5% NLP ALB 93-19	58,700		58,700		
0100073. 80 CSO 3.5% CRVM ALB 13-19	21,738		21,738		
0100074. 80 CSO 4% NLP ALB 88-12	419,751		419,751		
0100075. 80 CSO 4% CRVM ALB 87-12	212,754,519		208,722,338		4,032,181
0100076. 80 CSO 4.5% NLP ALB 85-05	2,048,015		2,048,015		
0100077. 80 CSO 4.5% CRVM ALB 85-07	598,923,470		590,291,400		8,632,070
0100078. 80 CSO 5.0% NLP ALB 93-94	1,300,506		1,300,506		
0100079. 80 CSO 5.0% CRVM ALB 89-94	165,128,061		165,128,061		
0100080. 80 CSO 5.5% NLP ALB 85-06	58,961,898		58,961,898		
0100081. 80 CSO 5.5% CRVM ALB 85-92	329,971,789		329,971,789		
0100082. 80 CSO 5.75% NLP ALB 02-05	2,142,017		2,142,017		
0100083. 80 CSO 6% NLP ALB 85-86	24,629,423		24,629,423		
0100084. 80 CSO 6% CRVM ALB 84-86	15,411,691		15,411,691		
0100085. 80 CET 4.5% NLP ALB 00	1,370		1,370		
0100086. 80 CET 5.5% NLP ALB 87-06	2,537,259		2,537,259		
0100087. 80 CET 5.75% NLP ALB 02-05	366,581		366,581		
0100088. 80 CET 6% NLP ALB 86	187,306		187,306		
0100089. 2001 CSO 3.5% NLP ANB 13-19	26,929		26,929		
0100090. 2001 CSO 3.5% CRVM ANB 13-19	3,461,055,587		3,342,574,702		118,480,885
0100091. 2001 CSO 4.0% NLP ANB 07-14	376,391		376,391		
0100092. 2001 CSO 4.0% CRVM ANB 06-15	1,510,433,920		1,419,686,166		90,747,754
0100093. 2001 CSO 4.5% CRVM ANB 04-05	49,836,648		46,520,680		3,315,968
0100094. 2001 CSO 3.5% NLP ALB 13-19	119,110		119,110		
0100095. 2001 CSO 3.50% CRVM ALB 13-19	2,224,174,843		2,167,196,779		56,978,064
0100096. 2001 CSO 4.0% NLP ALB 06-12	4,669		4,669		
0100097. 2001 CSO 4.0% CRVM ALB 05-13	766,696,900		727,060,794		39,636,107
0100098. 2001 CSO 4.5% NLP ALB 95-05	21,301		21,301		
0100099. 2001 CSO 4.5% CRVM ALB 03-05	14,221,420		14,221,413		7
0100100. 2017 CSO 3.5% NLP ANB 19	6,068		6,068		
0100101. 2017 CSO 3.5% CRVM ANB 19	8,096,139		5,936,119		2,160,020
0100102. 2017 CSO 3.5% NLP ALB 19	1,217		1,217		
0100103. 2017 CSO 3.5% CRVM ALB 19	18,922,569		18,922,569		
0100104. 2017 CSO 3.50% VM-20 NPR 20	589,620,869		589,620,869		
0100105. 2017 CSO 4.50% VM-20 NPR 19-20	139,336,649		139,336,649		
0100106. VM-20 DET/STO 19-20	47,166,451		47,166,451		
0100107. INT GUAR BEYOND END OF VAL PERIOD	21		21		
0100108. ADDITIONAL RESERVE FOR AG38	575,586,999		575,586,999		
0199997 Totals (Gross)	14,290,091,425		13,924,344,884		365,746,541
0199998 Reinsurance ceded	2,910,457,447		2,910,440,192		17,255

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199999 Totals (Net)	11,379,633,978		11,013,904,693		365,729,285
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 37 SA 3.50% IMM 1970	491	XXX	491	XXX	
0200002. 71 GAM 5.50% IMM 1981	13,034	XXX		XXX	13,034
0200003. 71 GAM 6.00% IMM 1978	646	XXX		XXX	646
0200004. 71 GAM 6.75% IMM 1983	37,388	XXX		XXX	37,388
0200005. 71 GAM 9.50% IMM 1983	6,448	XXX		XXX	6,448
0200006. 71 IAM 4.00% IMM 1977	943	XXX	943	XXX	
0200007. 71 IAM 5.50% IMM 1981-1983	23,473,455	XXX	23,473,455	XXX	
0200008. 71 IAM 6.00% IMM 1984	36,847	XXX	36,847	XXX	
0200009. 71 IAM 7.50% IMM 1981-1983	34,859,987	XXX	34,859,987	XXX	
0200010. 71 IAM 7.75% IMM 1981-1983	932,117	XXX	932,117	XXX	
0200011. 71 IAM 8.00% IMM 1985	102,022	XXX	102,022	XXX	
0200012. 71 IAM 11.25% IMM 1981-1983	118,719	XXX	118,719	XXX	
0200013. 83 GAM 5.75% IMM 1987-1992	437,397	XXX		XXX	437,397
0200014. 83 GAM 6.00% IMM 1988-1996	108,367	XXX		XXX	108,367
0200015. 83 GAM 6.25% IMM 1998-1999	2,565,616	XXX		XXX	2,565,616
0200016. 83 GAM 6.50% IMM 1985-1995	316,489	XXX		XXX	316,489
0200017. 83 GAM 6.75% IMM 1984-1997	1,258,965	XXX		XXX	1,258,965
0200018. 83 GAM 7.00% IMM 1987-1993	244,538	XXX		XXX	244,538
0200019. 83 GAM 7.25% IMM 1989-1995	737,129	XXX		XXX	737,129
0200020. 83 GAM 7.75% IMM 1992	276,866	XXX		XXX	276,866
0200021. 83 GAM 8.00% IMM 1987-1991	446,840	XXX		XXX	446,840
0200022. 83 GAM 8.50% IMM 1988	3,240	XXX		XXX	3,240
0200023. 83 GAM 8.75% IMM 1988-1989	370,646	XXX		XXX	370,646
0200024. 83 GAM 9.25% IMM 1986	9,231	XXX		XXX	9,231
0200025. 83 GAM 9.50% IMM 1984-1985	195,139	XXX		XXX	195,139
0200026. 83a 6.25% IMM 1998-1999	879,794	XXX	879,794	XXX	
0200027. 83a 6.50% IMM 1994	422,650	XXX	422,650	XXX	
0200028. 83a 6.75% IMM 1996-1997	1,075,422	XXX	1,075,422	XXX	
0200029. 83a 7.00% IMM 1993	524,947	XXX	524,947	XXX	
0200030. 83a 7.25% IMM 1995	478,960	XXX	478,960	XXX	
0200031. 83a 7.75% IMM 1992	342,258	XXX	342,258	XXX	
0200032. 83a 8.00% IMM 1986-1991	901,382	XXX	901,382	XXX	
0200033. a-2000 4.00% IMM 2013-2015	7,617,252	XXX	5,927,839	XXX	1,689,413
0200034. a-2000 4.25% IMM 2012	4,805,398	XXX	2,577,986	XXX	2,227,412
0200035. a-2000 4.50% IMM 2014	3,917,903	XXX	3,119,771	XXX	798,132
0200036. a-2000 5.00% IMM 2011	4,208,941	XXX	3,766,081	XXX	442,860
0200037. a-2000 5.25% IMM 2005-2010	24,590,264	XXX	21,895,249	XXX	2,695,015
0200038. a-2000 5.50% IMM 2004-2008	17,678,836	XXX	14,158,452	XXX	3,520,384
0200039. a-2000 6.00% IMM 2001-2009	6,119,050	XXX	5,058,184	XXX	1,060,865
0200040. a-2000 6.25% IMM 2002	38,939	XXX		XXX	38,939
0200041. a-2000 6.50% IMM 2001-2002	2,266,950	XXX	1,520,057	XXX	746,892
0200042. a-2000 6.75% IMM 2001	3,469,316	XXX	1,511,536	XXX	1,957,781
0200043. a-2000 7.00% IMM 2000	1,820,053	XXX	814,840	XXX	1,005,213
0200044. 2012 IAR 3.75% IMM 2017	4,309,994	XXX	3,601,372	XXX	708,623
0200045. 2012 IAR 4.00% IMM 2016	3,817,818	XXX	1,832,725	XXX	1,985,093
0200046. 2012 IAR VM-22 1.00% IMM 2020	15,055	XXX		XXX	15,055
0200047. 2012 IAR VM-22 1.50% IMM 2020	85,887	XXX		XXX	85,887
0200048. 2012 IAR VM-22 1.75% IMM 2020	215,756	XXX		XXX	215,756
0200049. 2012 IAR VM-22 2.25% IMM 2020	1,605,113	XXX	647,994	XXX	957,119
0200050. 2012 IAR VM-22 2.50% IMM 2019-2020	397,238	XXX	281,861	XXX	115,377
0200051. 2012 IAR VM-22 2.75% IMM 2019-2020	1,849,092	XXX	1,742,040	XXX	107,052
0200052. 2012 IAR VM-22 3.00% IMM 2018-2020	6,334,342	XXX	5,231,755	XXX	1,102,587
0200053. 2012 IAR VM-22 3.25% IMM 2018-2019	2,185,250	XXX	1,243,461	XXX	941,789
0200054. 2012 IAR VM-22 3.50% IMM 2018-2019	4,974,840	XXX	3,780,334	XXX	1,194,505
0200055. 2012 IAR VM-22 3.75% IMM 2019	963,798	XXX	959,172	XXX	4,627
0200056. 2012 IAR VM-22 4.00% IMM 2018-2019	1,992,188	XXX	878,244	XXX	1,113,944
0200057. 2012 IAR VM-22 4.25% IMM 2019	27,937	XXX		XXX	27,937
0200058. a-1949 2.50% DEF CARVM 1967-1984	62,917	XXX	62,917	XXX	
0200059. a-1949 3.50% DEF CARVM 1959-1978	346,547	XXX	346,547	XXX	
0200060. 71 IAM 3.00% DEF CARVM 1976-1982	83,263	XXX	83,263	XXX	
0200061. 71 IAM 3.50% DEF CARVM 1974-1984	1,312,913	XXX	1,312,913	XXX	
0200062. 71 IAM 4.00% DEF CARVM 1974-1984	37,129,145	XXX	37,129,145	XXX	
0200063. 71 IAM 4.50% DEF CARVM 1980-1984	4,794,706	XXX	4,794,706	XXX	
0200064. 71 IAM 5.50% DEF CARVM 1975-1982	1,622,905	XXX	1,622,905	XXX	
0200065. 83a 8.75/5.50% DEF CARVM 1989	899	XXX	899	XXX	
0200066. 83a 3.00% DEF CARVM 1994-2000	18,072,587	XXX	18,072,587	XXX	
0200067. 83a 3.50% DEF CARVM 1966-1986	269,465	XXX	269,465	XXX	
0200068. 83a 4.00% DEF CARVM 1975-2000	117,501,980	XXX	117,501,980	XXX	
0200069. 83a 4.25% DEF CARVM 1988-1996	18,150,043	XXX	18,150,043	XXX	
0200070. 83a 4.50% DEF CARVM 1985-1994	18,470,825	XXX	18,470,825	XXX	
0200071. 83a 5.25% DEF CARVM 1998	4,124,301	XXX	4,124,301	XXX	
0200072. 83a 5.50% DEF CARVM 1980-1997	4,876,895	XXX	4,876,895	XXX	
0200073. 83a 5.75% DEF CARVM 1993	26,943,618	XXX	26,943,618	XXX	
0200074. 83a 6.00% DEF CARVM 1995	2,154,798	XXX	2,154,798	XXX	
0200075. 83a 6.25% DEF CARVM 1992	7,251,467	XXX	7,251,467	XXX	
0200076. 83a 6.50% DEF CARVM 1987-1990	7,620,418	XXX	7,620,418	XXX	
0200077. 83a 6.75% DEF CARVM 1991	6,812,514	XXX	6,812,514	XXX	
0200078. 83a 7.00% DEF CARVM 1988-1989	4,463,167	XXX	4,463,167	XXX	
0200079. 83a 7.25% DEF CARVM 1986	6,056,171	XXX	6,056,171	XXX	
0200080. 83a 8.50% DEF CARVM 1984-1985	4,380,293	XXX	4,380,293	XXX	
0200081. 83a 8.75% DEF CARVM 1983	2,009,615	XXX	2,009,615	XXX	
0200082. 83 GAM 5.00% DEF CARVM 1996	48,152	XXX		XXX	48,152
0200083. 83 GAM 6.00% DEF CARVM 1990	206,091	XXX		XXX	206,091
0200084. 83 GAM 6.75% DEF CARVM 2002	26,607	XXX		XXX	26,607
0200085. 83 GAM 7.00% DEF CARVM 1992	89,959	XXX		XXX	89,959
0200086. 1994 GAR 4.00% DEF CARVM 2007-2011	74,018	XXX		XXX	74,018
0200087. a-2000 3.25% DEF CARVM 2000-2015	267,502,473	XXX	220,004,302	XXX	47,498,172
0200088. a-2000 3.75% DEF CARVM 2000-2015	728,404,570	XXX	721,042,313	XXX	7,362,257
0200089. a-2000 4.00% DEF CARVM 1999-2015	3,963,775,892	XXX	3,334,172,639	XXX	629,603,253
0200090. a-2000 4.25% DEF CARVM 2000-2015	268,284,124	XXX	212,132,455	XXX	56,151,669
0200091. a-2000 4.50% DEF CARVM 2000-2014	2,769,123,163	XXX	2,323,689,898	XXX	445,433,265
0200092. a-2000 4.75% DEF CARVM 2004-2010	99,132,126	XXX	45,330,309	XXX	53,801,817
0200093. a-2000 5.00% DEF CARVM 2003-2008	54,034,924	XXX	34,240,761	XXX	19,794,163
0200094. a-2000 5.25% DEF CARVM 1999-2011	1,359,890,291	XXX	1,113,116,441	XXX	246,773,850
0200095. a-2000 5.50% DEF CARVM 1999-2010	2,894,082,854	XXX	1,736,733,282	XXX	1,157,349,572
0200096. a-2000 5.75% DEF CARVM 2000-2007	896,128,019	XXX	686,226,162	XXX	209,901,856
0200097. a-2000 6.00% DEF CARVM 2001-2008	1,985,574,491	XXX	1,138,082,537	XXX	847,491,954
0200098. a-2000 6.25% DEF CARVM 2000-2003	704,203,433	XXX	154,464,643	XXX	549,738,790

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200099. a-2000 6.50% DEF CARVM 2009	849,626,501	XXX	739,774,526	XXX	109,851,975
0200100. a-2000 7.00% DEF CARVM 2002	712,903,354	XXX	170,094,136	XXX	542,809,217
0200101. 2012 IAR 3.25% DEF CARVM 2016-2020	5,086,673,560	XXX	5,074,505,629	XXX	12,167,930
0200102. 2012 IAR 3.50% DEF CARVM 2017-2018	156,427,991	XXX	156,427,991	XXX	
0200103. 2012 IAR 3.75% DEF CARVM 2016-2019	597,364,656	XXX	596,603,035	XXX	761,621
0200104. 2012 IAR 4.00% DEF CARVM 2017-2018	4,184,728,411	XXX	3,954,426,301	XXX	230,302,110
0200105. 2012 IAR 4.25% DEF CARVM 2016-2020	6,495,555,163	XXX	5,960,158,479	XXX	535,396,683
0200106. VM-21 DIM 1994-2020	294,901,160	XXX	201,170,921	XXX	93,730,239
0200107. INT GUAR. BEYOND END OF VAL PERIOD	35	XXX	35	XXX	
0299997 Totals (Gross)	34,839,758,653	XXX	29,011,607,196	XXX	5,828,151,457
0299998 Reinsurance ceded	3,354,185,972	XXX	2,017,289,490	XXX	1,336,896,483
0299999 Totals (Net)	31,485,572,680	XXX	26,994,317,706	XXX	4,491,254,974
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 71-IAM 6.00% 79,84	33,063		33,063		
0300002. 71-IAM 7.50% 80-82	135,720		135,720		
0300003. 71-IAM 8.00% 85	1,734		1,734		
0300004. 83a 6.25% 98-99	806,066		806,066		
0300005. 83a 6.50% 94	138,375		138,375		
0300006. 83a 6.75% 96-97	805,041		805,041		
0300007. 83a 7.00% 93	145,444		145,444		
0300008. 83a 7.25% 95	949,703		949,703		
0300009. 83a 7.75% 92	64,588		64,588		
0300010. 83a 8.00% 87-91	419,366		419,366		
0300011. a-2000 4.00% 13, 15	18,297,198		18,297,198		
0300012. a-2000 4.25% 12	7,482,222		7,482,222		
0300013. a-2000 4.50% 14	7,985,901		7,985,901		
0300014. a-2000 5.00% 11	7,348,292		7,348,292		
0300015. a-2000 5.25% 05-06, 10	13,860,639		13,860,639		
0300016. a-2000 5.50% 04, 07-08	13,478,046		13,478,046		
0300017. a-2000 6.00% 03, 09	8,452,215		8,452,215		
0300018. a-2000 6.50% 02	1,473,937		1,473,937		
0300019. a-2000 6.75% 01	591,038		591,038		
0300020. a-2000 7.00% 00	868,834		868,834		
0300021. 2012 IAR 3.75% 17	10,314,445		10,314,445		
0300022. 2012 IAR 4.00% 16-17	10,343,843		10,343,843		
0300023. 2012 IAR VM-22 1.50% 20	567,572		567,572		
0300024. 2012 IAR VM-22 1.75% 20	1,274,956		1,274,956		
0300025. 2012 IAR VM-22 2.00% 20	513,440		513,440		
0300026. 2012 IAR VM-22 2.25% 19-20	1,711,337		1,711,337		
0300027. 2012 IAR VM-22 2.50% 19-20	2,008,112		2,008,112		
0300028. 2012 IAR VM-22 2.75% 18-20	4,605,160		4,605,160		
0300029. 2012 IAR VM-22 3.00% 18-20	6,477,021		6,477,021		
0300030. 2012 IAR VM-22 3.25% 18-19	4,902,808		4,902,808		
0300031. 2012 IAR VM-22 3.50% 18-19	6,495,981		6,495,981		
0300032. 2012 IAR VM-22 3.75% 18-19	3,903,446		3,903,446		
0300033. 2012 IAR VM-22 4.00% 18-19	4,991,315		4,991,315		
0300034. 2012 IAR VM-22 4.25% 19	1,269,770		1,269,770		
0399997 Totals (Gross)	142,716,625		142,716,625		
0399998 Reinsurance ceded					
0399999 Totals (Net)	142,716,625		142,716,625		
ACCIDENTAL DEATH BENEFITS:					
0400001. INTERCO DI W/41 CSO 2.5%	363		363		
0400002. 59 ADB W/ 58 CSO 2.5%	11,009		11,009		
0400003. 59 ADB W/ 58 CSO 3.0%	718,515		718,515		
0400004. 59 ADB W/ 58 CSO 4.5%	472		472		
0400005. 59 ADB W/ 80 CSO 3.0%	389		389		
0400006. 59 ADB W/ 80 CSO 6.0%	303		303		
0400007. 59 ADB W/ 01 CSO 3.0%	26,627		26,627		
0400008. UNEARNED PREMIUM RESERVE	1,888		1,888		
0499997 Totals (Gross)	759,566		759,566		
0499998 Reinsurance ceded	54,826		54,826		
0499999 Totals (Net)	704,739		704,739		
DISABILITY-ACTIVE LIVES:					
0500001. 52 Dis w/ 58 CSO 2.50%	1,593		1,593		
0500002. 52 Dis w/ 58 CSO 3.00%	6,911,952		6,911,952		
0500003. 52 Dis w/ 58 CSO 4.50%	49		49		
0500004. 52 Dis w/ 58 CSO 6.00%	470		470		
0500005. 52 Dis w/ 58 CSO Joint 3.00%					
0500006. 52 Dis w/ 80 CSO 4.00%	2,009,049		2,009,049		
0500007. Unearned Premium Reserve	4,157		4,157		
0599997 Totals (Gross)	8,927,269		8,927,269		
0599998 Reinsurance ceded	464,070		464,070		
0599999 Totals (Net)	8,463,198		8,463,198		
DISABILITY-DISABLED LIVES:					
0600001. 52 INTERCO DIS W/58 CSO 3.0%	38,860,417		38,855,778		4,640
0600002. 2001 CSO 3.5%	2,930,546		2,930,546		
0600003. 71 GP DISA (MOD) 4.5%	117				117
0699997 Totals (Gross)	41,791,080		41,786,324		4,756
0699998 Reinsurance ceded	7,766,836		7,766,701		135
0699999 Totals (Net)	34,024,245		34,019,623		4,622
MISCELLANEOUS RESERVES					
0700001. DEFICIENCY	272,460,657		272,460,657		
0700002. FIA VOLUNTARY	68,746,242		51,599,159		17,147,083
0700003. IUL VOLUNTARY	58,142,040		58,142,040		
0700004. Reserve for the Value of Variable Units	269,736		269,736		
0799997 Totals (Gross)	399,618,675		382,471,592		17,147,083
0799998 Reinsurance ceded	227,331,740		227,331,740		
0799999 Totals (Net)	172,286,936		155,139,852		17,147,083
9999999 Totals (Net) - Page 3, Line 1	43,223,402,401		38,349,266,437		4,874,135,964

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk.
Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 2,158,611 .
Supplemental Contracts with Life Contingencies $ 6,554,507 ; Accidental Death Benefits $; Disability – Active Lives $; Disability – Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued:

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

1.5%, 2.5% and 3%

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: ..... $ 7,172,954,728

9.2 State the amount of reserves established for this business: ..... $ 7,278,985,090

9.3 Identify where the reserves are reported in the blank:

Exhibit 5, line 299999

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0100001. Variable Annuities	Actuarial Guideline XLIII	VM-21 (PBR for VAs)	(12,572,234)
0199999 Subtotal (Page 7, Line 6)	XXX	XXX	(12,572,234)
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 Subtotal	XXX	XXX	
9999999 Total (Column 4 only)			(12,572,234)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only							
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	6,877												6,877
2. Additional contract reserves (b)	53,947												53,947
3. Additional actuarial reserves - Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	60,824												60,824
8. Reinsurance ceded	60,824												60,824
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	155,611												155,611
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	155,611												155,611
15. Reinsurance ceded	83,457												83,457
16. Totals (Net)	72,154												72,154
17. **TOTAL (Net)**	72,154												72,154
18. **TABULAR FUND INTEREST**													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. Totals (Lines 0601 through 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 through 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	549,128,328	202,363,041	69,357,320	230,250,295	9,410,888	37,746,784
2. Deposits received during the year	260,493,837	167,905,752	5,045,604	58,937,389	296,413	28,308,679
3. Investment earnings credited to the account	16,437,556	3,521,785	2,897,073	8,569,849	259,245	1,189,604
4. Other net change in reserves	1,054,338		(1,855,093)	2,065,676	8,355	835,400
5. Fees and other charges assessed	(148)			(148)		
6. Surrender charges						
7. Net surrender or withdrawal payments	481,778,498	372,547,458	16,043,412	73,345,393	531,631	19,310,604
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)	345,335,708	1,243,120	59,401,492	226,477,963	9,443,270	48,769,863
10. Reinsurance balance at the beginning of the year	(710,014)		(93,845)		(563,540)	(52,629)
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	21,704		4,469		22,583	(5,348)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(731,718)		(98,313)		(586,123)	(47,281)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	344,603,990	1,243,120	59,303,179	226,477,963	8,857,147	48,722,581

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	313,580,237		164,320,908	102,828,355			3,551,081	42,879,893			
	2.22 Reinsurance assumed	5,288,715			5,288,715							
	2.23 Reinsurance ceded	96,679,741		78,434,803	10,438,117			1,535,996	6,270,826			
	2.24 Net	222,189,212		(b) 85,886,105	(b) 97,678,954		(b)	(b) 2,015,085	36,609,067	(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	35,070,518		34,668,768								401,750
	3.2 Reinsurance assumed	7,371,437								7,371,437		
	3.3 Reinsurance ceded	18,012,144		10,639,707						7,371,437		1,000
	3.4 Net	24,429,812		(b) 24,029,062	(b)		(b)	(b)		(b)	(b)	(b) 400,750
4. TOTALS	4.1 Direct	348,650,756		198,989,676	102,828,355			3,551,081	42,879,893			401,750
	4.2 Reinsurance assumed	12,660,153			5,288,715					7,371,437		
	4.3 Reinsurance ceded	114,691,885		89,074,510	10,438,117			1,535,996	6,270,826	7,371,437		1,000
	4.4 Net	246,619,023	(a)	(a) 109,915,167	97,678,954			(a) 2,015,085	36,609,067			400,750

(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	1,328,676,716		621,162,078	503,111,068	16,938,599		16,941,145	170,382,126	56,413		85,287
1.2 Reinsurance assumed	23,398,021		26,068	21,934,445			25,000	1,083,216	329,292		
1.3 Reinsurance ceded	438,917,144		284,085,691	103,860,545			8,313,914	42,297,111	347,844		12,040
1.4 Net	(d) 913,157,592		337,102,455	421,184,968	16,938,599		8,652,231	129,168,231	37,861		73,248
2. Liability December 31, current year from Part 1:											
2.1 Direct	348,650,756		198,989,676	102,828,355			3,551,081	42,879,893			401,750
2.2 Reinsurance assumed	12,660,153			5,288,715					7,371,437		
2.3 Reinsurance ceded	114,691,885		89,074,510	10,438,117			1,535,996	6,270,826	7,371,437		1,000
2.4 Net	246,619,023		109,915,167	97,678,954			2,015,085	36,609,067			400,750
3. Amounts recoverable from reinsurers December 31, current year	15,635,292		15,420,525				214,767				
4. Liability December 31, prior year:											
4.1 Direct	211,385,486		109,861,135	66,364,231			3,023,475	31,661,646			474,998
4.2 Reinsurance assumed	9,779,781			2,593,950					7,185,831		
4.3 Reinsurance ceded	59,912,492		37,781,023	7,185,323			1,076,112	6,683,203	7,185,831		1,000
4.4 Net	161,252,775		72,080,112	61,772,857			1,947,363	24,978,444			473,998
5. Amounts recoverable from reinsurers December 31, prior year	17,234,318		16,629,972				604,346				
6. Incurred benefits:											
6.1 Direct	1,465,941,985		710,290,619	539,575,192	16,938,599		17,468,750	181,600,372	56,413		12,040
6.2 Reinsurance assumed	26,278,393		26,068	24,629,210			25,000	1,083,216	514,899		
6.3 Reinsurance ceded	492,097,512		334,169,731	107,113,339			8,384,219	41,884,734	533,450		12,040
6.4 Net	1,000,122,866		376,146,956	457,091,064	16,938,599		9,109,532	140,798,855	37,861		

(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 $ 863,721 in Line 1.1, $ 863,721 in Line 1.4.
$ 863,721 in Line 6.1 and $ 863,721 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 $ 2,685,302 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED ASSETS

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
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	1,289,040	1,190,514	(98,526)
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	891,489	499,644	(391,845)
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)	2,180,529	1,690,157	(490,372)
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	13,938,924	9,737,794	(4,201,130)
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	7,392,193	6,267,421	(1,124,773)
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	152,425,953	65,681,757	(86,744,196)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software	32,143,287	46,242,844	14,099,557
21. Furniture and equipment, including health care delivery assets	570,867	628,439	57,572
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	31,315,320	24,992,426	(6,322,894)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	239,967,073	155,240,838	(84,726,235)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	239,967,073	155,240,838	(84,726,235)
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. Miscellaneous assets	19,505,736	9,003,123	(10,502,613)
2502. Funding Allowance	11,654,411	15,539,215	3,884,804
2503. Leasehold improvements	155,173	450,088	294,915
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	31,315,320	24,992,426	(6,322,894)

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Midland National Life Insurance Company ("Midland National" or "the Company") have been prepared in conformity with the NAIC Annual Statement Instructions and the NAIC Accounting Practices and Procedures manual, subject to any deviations prescribed by its domiciliary state, Iowa, as follows:

1. Iowa Bulletin 07-06 – In September 2006 the Commissioner of Insurance of the State of Iowa issued Bulletin 07-06 that allows a prescribed practice for Iowa domiciled companies. This prescribed practice instructs insurance companies to use other than market value for assets held in separate accounts where general account guarantees are present on such separate accounts. Based on this the Company adopted Bulletin 07-06 in 2006 and presents the assets on its BOLI Separate Account at book value. The impact of applying this prescribed practice had no impact on 2020 statutory net income; however, Capital and Surplus as of December 31, 2020 is decreased by $312,373,520 as a result of this prescribed practice. The impact of applying this prescribed practice had no impact on 2019 statutory net income; however, Capital and Surplus as of December 31, 2019 is decreased by $190,322,600 as a result of this prescribed practice.

   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"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2020 by $35,751,327 and the cumulative effect on Capital and Surplus at December 31, 2020 was a decrease of $251,909,682. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2019 by $278,339,880 and the cumulative effect on Capital and Surplus at December 31, 2019 was a decrease of $216,158,355.

   Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of December 31, 2020 is $126,888,282 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $378,797,964 would have been established as of December 31, 2020 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the twelve months ended December 31, 2020 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2020. The voluntary reserve established as of December 31, 2019 is $102,323,988 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $318,482,343 would have been established as of December 31, 2019 to eliminate the timing mismatch of the assets and liabilities. The impact of applying this prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice resulted in a decrease to the Company's statutory net income of $62,181,525 for the twelve months ended December 31, 2019 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2019. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (5) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43") allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2020 by $3,294,685 and the cumulative effect on Capital and Surplus at December 31, 2020 was an increase of $57,270,213. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2019 by $1,640,732 and the cumulative effect on Capital and Surplus at December 31, 2019 was an increase of $53,975,528.

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

	SSAP #	F/S Page	F/S Line #	2020	2019
NET INCOME					
(1) Midland National Company state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 152,626,036	$ 371,200,038
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Economic hedge of call option derivative assets	86,51,00	4	3,19	$ (35,751,327)	$ (278,339,880)
Deferral of 2012 Annuity Mortality Table	51,00	4	19	$ 3,294,685	$ 1,640,732
(3) NAIC SAP (1-2=3)	XXX	XXX	XXX	$ 185,082,678	$ 647,899,186
SURPLUS					
(4) Midland National Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 4,205,059,218	$ 3,852,431,976
(5) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Book value of BOLI Separate Account assets	00	2	27	$ (312,373,520)	$ (190,322,600)
Economic hedge of call option derivative assets	86,51,00	2, 3	7, 1	$ (251,909,682)	$ (216,158,355)
Deferral of 2012 Annuity Mortality Table	51,00	3	1	$ 57,270,213	$ 53,975,528
(6) NAIC SAP (4-5=6)	XXX	XXX	XXX	$ 4,712,072,207	$ 4,204,937,402

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

C. Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. The Company does not hold any SVO-Identified bond ETF's.

(3) Common stocks are stated at market except that investments in stocks of uncombined subsidiaries and affiliates (other than insurance subsidiaries) in which the Company has an interest of 20% or more are carried on an equity basis.

(4) Preferred stocks are stated at cost in accordance with the guidance provided in SSAP No. 32.

(5) Mortgage loans on real estate that are not in default are stated at the aggregate unpaid balance. Mortgage loans in default are stated at the lower of aggregate unpaid balance or market.

(6) Loan-backed bonds, CMO's and other structured securities are stated at amortized cost using the interest method including anticipated prepayments.

(7) The Company has three subsidiary life insurance companies, which are valued at their statutory capital and surplus.

(8) The Company has ownership interest in joint ventures and limited partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.

(9) Certain derivatives are valued in accordance with Iowa Administrative Code 191 – Chapter 97; all others are valued in accordance with the NAIC Accounting Practices and Procedures Manual and the Purpose and Procedures Manual of the SVO.

(10) The Company has no premium deficiency calculation for Individual and Group Accident and Health Contracts.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimated and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebate receivables..

D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the filing of this statement.

2. Accounting Changes and Corrections of Errors

The Company has no changes and/or corrections of errors in 2020.

During 2019, the Company recorded a correction of error related to a block of Interest Only bonds. The amortization of the book value of these securities had been calculated incorrectly resulting in a cumulative overstatement of book value and overstatement of investment income related to amortization, which was corrected during 2019. The Summary of Operations in the Capital and Surplus section (Page 4, line 53), contains and adjustment of negative $21,994,700 in 2019 to correct this error.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company was not subject to any business combinations in 2020.

B. Statutory Merger

The Company does not carry any goodwill resulting from a statutory merger.

C. Assumption Reinsurance

The Company does not carry any goodwill resulting from assumption reinsurance.

D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above.

4. Discontinued Operations

The Company does not have any amounts related to Discontinued Operations.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The company acquired 14 new commercial mortgage loans with interest rates ranging from 2.65% - 4.85% per annum.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was: 76.19%.

	Current Year	Prior Year
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$	$

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year Recorded Investment (All)							
1.							
(a) Current	$	$	$	$	$ 4,272,710,780	$ 136,756,128	$ 4,409,466,908
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due							
Accruing Interest 90-179 Days Past Due							
2.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
Accruing Interest 180+ Days Past Due							
3.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
Interest Reduced							
4.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5.							
Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$ 1,422,696,843	$ 52,500,000	$ 1,475,196,843
b. Prior Year Recorded Investment							
1.							
(a) Current	$	$	$	$	$ 4,374,671,861	$ 164,959,788	$ 4,539,631,649
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due							
Accruing Interest 90-179 Days Past Due							
2.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
Accruing Interest 180+ Days Past Due							
3.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
Interest Reduced							
4.							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced	%	%	%	%	%	%	%
5.							
Participant or Co-lender in a Mortgage Loan Agreement							
(b) Recorded Investment	$	$	$	$	$ 1,526,521,584	$ 537,091	$ 1,527,058,675

(5) The Company evaluates the mortgage loan portfolio impairments by specific identification. If it determines that the value of any specific mortgage loan is impaired, the carrying amount of the mortgage loan will be reduced to its fair value, based upon the fair value of the underlying collateral, less costs to sell. In 2020, the Company impaired 4 loans with is recognized as a Capital Loss.

(6) The Company did not have any mortgage investments in impaired loans.

(7) Allowance for Credit Losses:	Current Year	Prior Year
a. Balance at beginning of period	$ 1,195,670	$ 1,329,229
b. Additions charged to operations	$ 4,997,298	$
c. Direct write-downs or adjustments charged against the allowances	$	$ (133,559)
d. Recoveries of amounts previously charged off	$	$
e. Balance at end of period	$ 6,192,967	$ 1,195,670

(8) The Company did not have any mortgages loans derecognized as a result of foreclosure.

(9) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

Not applicable to the Company.

C. Reverse Mortgages

(1) As of December 31, 2020 the Company had $11,949,229 reverse mortgages as reported on Schedule BA with an outstanding commitment of $5,719,722.

(2) Reverse mortgages are carried at amortized cost.

(3) As of December 31, 2020, the Company had a $1,369,552 reserve allowance.

(4) The Company recorded a realized gain of $1,011 as the result of the re-estimate of the cash flows.

D. Loan-Backed Securities

(1) The Company obtains its prepayment assumptions on loan-backed securities from market observable sources and internal prepayment models.

(2) The following table indicates the aggregate total of the other than temporary impairment that is recognized for loan-backed securities as of September 30, 2020.

		(1)	(2)		(3)
		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					
d.	Intent to sell	$ 23,887,929	$ 4,552,254	$	$ 19,335,675
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$	$	$	$
f.	Total 2nd Quarter	$ 23,887,929	$ 4,552,254	$	$ 19,335,675
OTTI recognized 3rd Quarter					
g.	Intent to sell	$ 89,147,784	$ 3,593,987	$ 40,919,149	$ 44,634,648
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 131,484,847	$ 13,047,609	$ 3,502,077	$ 114,935,161
i.	Total 3rd Quarter	$ 220,632,631	$ 16,641,596	$ 44,421,226	$ 159,569,809
OTTI recognized 4th Quarter					
j.	Intent to sell	$ 16,027,807	$ 1,209,666	$ 5,333,295	$ 9,484,846
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 26,352,469	$ 3,119,123	$ 1,809,329	$ 21,424,017
l.	Total 4th Quarter	$ 42,380,276	$ 4,328,789	$ 7,142,624	$ 30,908,863
m.	Annual Aggregate Total		$ 25,522,639	$ 51,563,850	

(3) The following table summarizes the loan-backed securities with a recognized other than temporary impairment as of December 31, 2020.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
89989FAB0	1,495,133	835.034	660,099	835,034	835,034	06/30/2020
001406AA5	22,392,796	18,500,640	3,892,156	18,500,640	16,495,381	06/30/2020
04301YAA1	36,275,465	16,474,304	19,801,161	16,474,304	14,714,193	09/30/2020
82323MAA7	36,768,288	19,894,289	16,873,999	19,894,289	17,751,988	09/30/2020
87404LAA0	60,533,561	56,510,751	4,022,810	56,510,751	56,217,054	09/30/2020
89989FAA2	50,166,410	41,547,162	8,619,248	41,547,162	40,469,756	09/30/2020
BGH3K2V74	9,048,449	5,400,000	3,648,449	5,400,000	5,400,000	09/30/2020
BGH4HBXH2	3,300,859	2,492,076	808,783	2,492,076	2,492,076	09/30/2020
00037UAC4	7,055,582	2,866,055	4,189,527	2,866,055	2,866,055	09/30/2020
89473MAD4	17,484,007	14,385,162	3,098,845	14,385,162	14,385,162	09/30/2020
001406AA5	8,417,663	6,077,105	2,340,558	6,077,105	7,036,260	12/31/2020
04301YAA1	2,961,264	1,201,160	1,760,104	1,201,160	1,201,160	12/31/2020
82323MAA7	4,648,880	2,206,581	2,442,298	2,206,581	2,206,581	12/31/2020
87404LAA0	18,447,107	16,236,772	2,210,335	16,236,772	16,236,772	12/31/2020
89989FAA2	5,574,046	4,496,640	1,077,406	4,496,640	4,496,640	12/31/2020
05580HAE9	1,328,041	681,967	646,074	681,967	681,967	12/31/2020
67105VAQ7	1,003,275	8,638	994,637	8,638	50,265	12/31/2020
Total	XXX	XXX	$ 77,086,489	XXX	XXX	XXX

(4)

a. The aggregate amount of unrealized losses:

1. Less than 12 Months $ 110,917,955
2. 12 Months or Longer $ 72,518,784

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months $ 2,688,086,764
2. 12 Months or Longer $ 2,961,647,245

(5) Loan-backed securities primarily consist of residential mortgage-backed securities (“RMBS”), commercial mortgage-backed securities (“CMBS”) and other asset-back securities (“ABS”). The unrealized losses on RMBS are concentrated in the non-agency sector and are primarily due to concerns regarding mortgage defaults on some specific exposures. These concerns result in some illiquidity in the market and spread widening on these securities that are being traded. The unrealized losses in CMBS are primarily attributable to illiquidity in that sector and concerns regarding the potential for future commercial mortgage defaults. The unrealized losses in ABS are primarily attributable to illiquidity in some sectors (primarily aircraft) and concerns regarding the potential for full recoverability. The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitor the credit ratings of all its loan-backed securities. The Company performs various stress tests on the cash flow projections for its loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due to the Company, other-than-temporary impairment is recognized. The Company did recognize other-than-temporary impairments during 2020 in situations where: (a) the projected cash flows indicated the Company would not receive all amounts contractually due from the loan-backed securities; or (b) the Company no longer has the intent and ability to hold the securities until recovery of its amortized cost.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company recognizes the securities lending program as a repurchase agreement which is accounted for as a secured borrowing and is discussed under Notes 5F.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) As part of its investment strategy, the Company enters into repurchase agreements to increase the Company’s investment returns. The program generates incremental spread income while only marginally increasing the aggregate portfolio credit exposure. The Company policy requires a minimum of 100% of the fair value of securities sold (less a haircut) under repurchase agreements to be maintained as collateral.

The program results in a marginal increase in credit and liquidity risks. The majority of the repurchase agreements are evergreen and allow the Company the option to extend the agreements on pre-arranged terms which mitigates exposure prepayment exposure. The Company’s asset portfolio is sufficiently liquid to be able to absorb situations where the maturity dates of the liability to return collateral is mismatched from the maturity of the invested asset. In addition, the Company’s membership in the FHLB of Des Moines provides additional low cost liquidity.

(2) Type of Repo Trades Used

	1 FIRST QUARTER	2 SECOND QUARTER	3 THIRD QUARTER	4 FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	YES

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	19,322,513	16,978,399	20,529,794	17,700,919
2. Overnight	40,065,875	75,509,000	175,000,000	246,392,000
3. 2 Days to 1 Week	65,636,885	163,506,500	175,000,000	246,392,000
4. > 1 Week to 1 Month	179,004,513	228,964,001	175,000,000	246,392,000
5. > 1 Month to 3 Months	40,093,375	271,000,001	271,000,001	364,000,000
6. > 3 Months to 1 Year	881,392,001	1,002,025,000	1,105,525,000	859,133,000
7. > 1 Year	3,352,137,635	3,138,137,635	2,914,004,635	3,320,396,635

a. Ending Balance

1. Open – No Maturity	16,956,044	14,046,044	17,700,919	
2. Overnight				
3. 2 Days to 1 Week				
4. > 1 Week to 1 Month	179,004,513		25,050,851	60,000,000
5. > 1 Month to 3 Months		271,000,001	246,392,000	304,000,000
6. > 3 Months to 1 Year	881,392,001	1,002,025,000	859,133,000	495,133,000
7. > 1 Year	3,138,137,632	2,746,504,630	2,914,004,636	3,320,396,635

(4) Counterparty, Jurisdiction and Fair Value (FV)

Not applicable to the Company.

(5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	4,042,952,232
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	XXX
3. Fair Value	4,710,116,832	4,682,917,473	4,711,769,500	4,666,137,278
b. Ending Balance				
1. BACV	XXX	XXX	XXX	3,983,845,182
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	XXX
3. Fair Value	4,710,116,832	4,554,482,168	4,531,764,453	4,595,530,239

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV		1,897,176,961	181,390,484	
b. Bonds – FV		2,172,568,703	215,763,601	
c. LB & SS – BACV		1,905,277,736		
d. LB & SS – FV		2,207,197,934		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV		3,802,454,697	181,390,484	
q. Total Assets – FV		4,379,766,637	215,763,601	

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p. Total Assets – BACV				
q. Total Assets – FV				

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	4,577,652,796	4,896,120,535	4,836,059,429	5,300,406,553
2. Securities (FV)				
b. Ending Balance				
1. Cash	4,215,490,190	4,033,575,674	4,062,281,406	4,179,529,635
2. Securities (FV)				

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	4,179,529,635			
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	4,179,529,635			

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)				

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	
b. 30 Days or Less	60,000,000
c. 31 to 90 Days	304,000,000
d. > 90 Days	3,815,529,635

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

		AMORTIZED COST	FAIR VALUE
a.	30 Days or Less	33,750,000	33,817,730
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days	1,243,089	1,245,887
f.	181 to 365 Days	51,749,412	51,420,432
g.	1 to 2 Years	12,374,831	11,916,431
h.	2 to 3 Years	53,792,273	54,951,317
i.	> 3 Years	3,982,248,256	4,026,187,488

(11) Liability to Return Collateral – Secured Borrowing (Total)

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount					
1.	Cash (Collateral – All)	4,577,652,796	4,896,120,535	4,836,059,429	5,300,406,553
2.	Securities Collateral (FV)				
b. Ending Balance					
1.	Cash (Collateral – All)	4,215,490,190	4,033,575,674	4,062,281,406	4,179,529,635
2.	Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable to the Company.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable to the Company.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable to the Company.

J. Real Estate

Not applicable to the Company, other thank the properties occupied by the Company.

K. Low-Income Housing Tax Credits (LIHTC)

At December 31, 2020 the Company held two low-income housing tax credits (LIHTC): Sioux Empire Housing Equity Fund and Dakota Equities Limited Partnership for a total of $0.

(1) Sioux Empire Housing and Dakota Equities tax credits are exhausted. There is not a required holding period.

(2) Not applicable to the Company.

(3) Not applicable to the Company.

(4) Not applicable to the Company.

(5) Not applicable to the Company.

(6) Not applicable to the Company.

(7) Not applicable to the Company.

L. Restricted Asset

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	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)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	3,992,643,703				3,992,643,703	3,969,920,842	22,722,861
d. Subject to reverse repurchase agreements							
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 – excluding FHLB capital stock	$	$	$	$	$	$	$
i. FHLB capital stock	132,911,800				132,911,800	100,911,800	32,000,000
j. On deposit with states	3,206,670				3,206,670	3,212,137	(5,467)
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	4,349,009,477				4,349,009,477	3,825,232,482	523,776,995
m. Pledged as collateral not captured in other categories	60,500,296				60,500,296	60,893,484	(393,188)
n. Other restricted assets							
o. Total Restricted Assets	$ 8,538,271,946	$	$	$	$ 8,538,271,946	$ 7,960,170,745	$ 578,101,201

(a) Subset of column 1
(b) Subset of column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$	$	%	%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		3,992,643,703	5.9	6.0
d. Subject to reverse repurchase agreements				
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 – excluding FHLB capital stock	$	$	%	%
i. FHLB capital stock		132,911,800	0.2	0.2
j. On deposit with states		3,206,670	0.0	0.0
k. On deposit with other regulatory bodies				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		4,349,009,477	6.5	6.5
m. Pledged as collateral not captured in other categories		60,500,296	0.1	0.1
n. Other restricted assets				
o. Total Restricted Assets	$	$ 8,538,271,946	12.7 %	12.7%

(c) Column 5 divided by Asset Page, Column 1 Line 28
(d) Column 9 divided by Asset Page, Column 3 Line 28

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

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	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)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 60,500,296	$	$	$	$ 60,500,296	$ 60,893,484	$ (393,188)	$ 60,500,296	0.1 %	0.1 %
Total (c)	$ 60,500,296	$	$	$	$ 60,500,296	$ 60,893,484	$ (393,188)	$ 60,500,296	0.1 %	0.1 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total Line for Columns 1 through 7 should equal 5H(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5H(1)m Columns 9 through 11 respectively

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

Not applicable to the Company.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statement

Not applicable to the Company.

M. Working Capital Finance Investments

Not applicable to the Company.

N. Offsetting and Netting of Assets and Liabilities

Not applicable to the Company.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC	32	21	$ 146,252,842	$ 102,406,924	$ 146,642,633	$ 103,607,485
(2) LB&SS – AC						
(3) Preferred Stock – AC	1	3	493,884	30,564,790	464,988	37,385,026
(4) Preferred Stock – FV						
(5) Total (1+2+3+4)	33	24	$ 146,746,726	$ 132,971,714	$ 147,107,621	$ 140,992,511

AC – Amortized Cost FV – Fair Value

P. Short Sales

Not applicable to the Company.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	58	7
(2) Aggregate Amount of Investment Income	16,408,469	523,422

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships and Limited Liability Companies during the statement periods.

7. Investment Income

There was no due and accrued income excluded from investment income for 2020.

8. Derivative Instruments

Interest Rate Swaps, Interest Rate Floors, and Foreign Currency Forwards

A.B. The Company utilizes interest rate swap, interest rate floors, and foreign currency forwards to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. The Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" rating or above. Entering into such agreements from financial institutions with long-standing performance records minimizes the credit risk. The amounts of such exposure are essentially the net replacement cost or market value for such agreements with each counterparty, as well as any interest due to/from the Company for the last interest payment period less any collateral posted by the financial institution. The Company has interest rate swaps, interest rate floors and foreign currency forwards that do not qualify for hedge accounting. These derivative instruments are reported at fair value with the change in fair value reported as a component of unrealized gain or loss for the period. These derivative instruments are detailed in Schedule DB, Part A.

C. The Company recognizes income (expense) on derivative instruments through investment income.

D. The Company did not have any derivative contracts with financing premiums.

E. There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of the derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

F. There were no net gains or losses recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

G. There are no swaps, floors or forwards accounted for as cash flow hedges of a forecasted transaction.

H. The Company did not have any derivative contracts with premium costs or financing premiums.

Financial Options

A.B. The Company utilizes over-the-counter index options to hedge against certain indexed liabilities. The Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" rating or above. Purchasing such agreements from financial institutions with long-standing performance records minimizes the risk. The amounts of such exposure are essentially the net replacement cost or market value for such agreements with counterparty. At December 31, 2020, the exposure was $370,498,356.

C. The Company carries financial options at amortized cost and recognizes any payout at expiration as income.

D. The Company did not have any derivative contracts with financing premiums.

E. There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of the derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

F. There were no net gains or losses recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

G. There are no financial options accounted for as cash flow hedges of a forecasted transaction.

H. The Company did not have any derivative contracts with premium costs or financing premiums.

Financial Futures

A.B. The Company utilizes exchange trade index futures to hedge against certain index liabilities. The futures contracts are adjusted to market values each day, which mark-to-market is settled in cash daily through the Company's variation margin accounts maintained with the counterparty. The Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" credit rating or above. Purchasing such agreements from financial institutions with long-standing performance records minimizes the risk. The amounts of such exposure are essentially the net replacement cost or market value for such agreements with counterparty. At December 31, 2020, the exposure was $40,465,942.

C. The Company recognizes the daily change in variation margin on the futures as income.

D. The Company did not have any derivative contracts with financing premiums.

E. There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of the derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

F. There were no net gains or losses recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

G. There are no financial futures accounted for as cash flow hedges of a forecasted transaction.

H. The Company did not have any derivative contracts with premium costs or financing premiums.

9. Income Taxes

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

1.

		12/31/2020		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	$ 560,763,681	$ 61,252,944	$ 622,016,625
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a – 1b)	$ 560,763,681	$ 61,252,944	$ 622,016,625
(d)	Deferred Tax Assets Nonadmitted	$ 152,425,953	$	$ 152,425,953
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 408,337,728	$ 61,252,944	$ 469,590,672
(f)	Deferred Tax Liabilities	$ 166,272,191	$	$ 166,272,191
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e – 1f)	$ 242,065,537	$ 61,252,944	$ 303,318,481

		12/31/2019		
		(4)	(5)	(6)
		Ordinary	Capital	(Col 4+5) Total
(a)	Gross Deferred Tax Assets	$ 485,149,458	$ 15,403,549	$ 500,553,007
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a – 1b)	$ 485,149,458	$ 15,403,549	$ 500,553,007
(d)	Deferred Tax Assets Nonadmitted	$ 65,681,757	$	$ 65,681,757
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 419,467,701	$ 15,403,549	$ 434,871,250
(f)	Deferred Tax Liabilities	$ 170,724,498	$	$ 170,724,498
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e – 1f)	$ 248,743,203	$ 15,403,549	$ 264,146,752

		Change		
		(7)	(8)	(9)
		(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
(a)	Gross Deferred Tax Assets	$ 75,614,223	$ 45,849,395	$ 121,463,618
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a – 1b)	$ 75,614,223	$ 45,849,395	$ 121,463,618
(d)	Deferred Tax Assets Nonadmitted	$ 86,744,196	$	$ 86,744,196
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ (11,129,973)	$ 45,849,395	$ 34,719,422
(f)	Deferred Tax Liabilities	$ (4,452,307)	$	$ (4,452,307)
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e – 1f)	$ (6,677,666)	$ 45,849,395	$ 39,171,729

2.

		12/31/2020		
		(1)	(2)	(3)
		Ordinary	Capital	(Col 1+2) Total
	Admission Calculation Components SSAP No. 101			
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$
(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)	$ 242,065,537	$ 61,252,944	$ 303,318,481
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 242,065,537	$ 61,252,944	$ 303,318,481
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 584,532,803
(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.	$ 166,272,191	$	$ 166,272,191
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 408,337,728	$ 61,252,944	$ 469,590,672

		12/31/2019		
		(4)	(5)	(6)
		Ordinary	Capital	(Col 4+5) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$
(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)	$ 248,743,203	$ 15,403,549	$ 264,146,752
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 248,743,203	$ 15,403,549	$ 264,146,752
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 537,530,399
(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.	$ 170,724,498	$	$ 170,724,498
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 419,467,701	$ 15,403,549	$ 434,871,250

		Change		
		(7)	(8)	(9)
		(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$
(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)	$ (6,677,666)	$ 45,849,395	$ 39,171,729
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ (6,677,666)	$ 45,849,395	$ 39,171,729
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 47,002,404
(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.	$ (4,452,307)	$	$ (4,452,307)
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ (11,129,973)	$ 45,849,395	$ 34,719,422

3.

		2020	2019
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	752%	875%
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 3,896,885,356	$ 3,583,535.992

4.

		12/31/2020	
		(1)	(2)
		Ordinary	Capital
	Impact of Tax-Planning Strategies		
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	560,763,681	61,252,944
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	1.4%	9.8%
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	408,337,728	61,252,944
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	2.8%	20.2%

	12/31/2019	
	(3)	(4)
	Ordinary	Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A(c)	485,149,458	15,403,549
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	3.6%	3.1%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A(e)	419,467,701	15,403,549
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	6.9%	5.8%

	Change	
	(5)	(6)
	(Col 1-3) Ordinary	(Col 2-4) Capital
(a) Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
1. Adjusted Gross DTAs Amount From Note 9A1(c)	75,614,223	45,849,395
2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	(2.2)%	6.7%
3. Net Admitted Adjusted Gross DTAs Amount From Note 9A(e)	(11,129,973)	45,849,395
4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	(4.1)%	14.4%

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes ..... No .....X.....

B. Regarding deferred tax liabilities that are not recognized:

Not applicable to the Company.

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

	(1) 12/31/2020	(2) 12/31/2019	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 120,855,000	$ 63,665,869	$ 57,189,131
(b) Foreign	$	$	$
(c) Subtotal	$ 120,855,000	$ 63,665,869	$ 57,189,131
(d) Federal income tax on net capital gains	$ 7,780,164	$ 7,214,486	$ 565,678
(e) Utilization of capital loss carry-forwards	$	$	$
(f) Other	$ 4,832,035	$ 6,571,018	$ (1,738,983)
(g) Federal and foreign income taxes incurred	$ 133,467,199	$ 77,451,373	$ 56,015,826
2. Deferred Tax Assets:			
(a) Ordinary			
(1) Discounting of unpaid losses	$	$	$
(2) Unearned premium reserve	$	$	$
(3) Policyholder reserves	$ 316,833,723	$ 259,318,639	$ 57,515,084
(4) Investments	$ 2,722,027	$ 11,884,204	$ (9,162,177)
(5) Deferred acquisition costs	$ 187,240,234	$ 161,491,445	$ 25,748,789
(6) Policyholder dividends accrual	$	$	$
(7) Fixed assets	$ 6,869,972	$ 9,842,970	$ (2,972,998)
(8) Compensation and benefits accrual	$ 2,927,174	$ 2,044,937	$ 882,237
(9) Pension accrual	$ 29,005,452	$ 27,975,826	$ 1,029,626
(10) Receivables – nonadmitted	$ 1,552,361	$ 1,316,158	$ 236,203
(11) Net operating loss carry-forward	$	$	$
(12) Tax credit carry-forward	$	$	$
(13) Other (including items <5% of total ordinary tax assets)	$ 13,612,738	$ 11,275,278	$ 2,337,460
(99) Subtotal	$ 560,763,681	$ 485,149,457	$ 75,614,224
(b) Statutory valuation allowance adjustment	$	$	$
(c) Nonadmitted	$ 152,425,953	$ 65,681,757	$ 86,744,196
(d) Admitted ordinary deferred tax assets (2a99 – 2b – 2c)	$ 408,337,728	$ 419,467,700	$ (11,129,972)
(e) Capital:			
(1) Investments	$ 61,252,944	$ 15,403,549	$ 45,849,395
(2) Net capital loss carry-forward	$	$	$
(3) Real estate	$	$	$
(4) Other (including items <5% of total capital tax assets)	$	$	$
(99) Subtotal	$ 61,252,944	$ 15,403,549	$ 45,849,395
(f) Statutory valuation allowance adjustment	$	$	$
(g) Nonadmitted	$	$	$
(h) Admitted capital deferred tax assets (2e99 – 2f – 2g)	$ 61,252,944	$ 15,403,549	$ 45,849,395
(i) Admitted deferred tax assets (2d + 2h)	$ 469,590,672	$ 434,871,249	$ 34,719,423
3. Deferred Tax Liabilities:			
(a) Ordinary			
(1) Investments	$ 58,225,140	$ 49,995,469	$ 8,229,671
(2) Fixed assets	$ 11,014,599	$ 10,243,807	$ 770,792
(3) Deferred and uncollected premium	$ 33,378,815	$ 34,639,999	$ (1,261,184)
(4) Policyholder reserves	$ 64,829,234	$ 76,144,670	$ (11,315,436)
(5) Other (including items<5% of total ordinary tax liabilities)	$ (1,175,598)	$ (299,446)	$ (876,152)
(99) Subtotal	$ 166,272,190	$ 170,724,499	$ (4,452,309)
(b) Capital:			
(1) Investments	$	$	$
(2) Real estate	$	$	$
(3) Other (including items <5% of total capital tax liabilities)	$	$	$
(99) Subtotal	$	$	$
(c) Deferred tax liabilities (3a99 + 3b99)	$ 166,272,190	$ 170,724,499	$ (4,452,309)
4. Net deferred tax assets/liabilities (2i – 3c)	$ 303,318,482	$ 264,146,750	$ 39,171,732

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	12/31/2020	Effective Tax Rate
Provision computed at statutory rate	67,342,131	21.0%
IMR amortization	(2,624,440)	-0.8%
Tax exempt income	(34,436,755)	-10.7%
Tax credits	(40,518,722)	-12.6%
Change in nonadmitted assets	423,772	0.0%
Other	26,598,893	8.3%
Total	16,784,879	5.2%
Federal and foreign income tax incurred	133,467,199	41.6%
Change in net deferred income taxes	(116,682,320)	-36.4%
Total statutory income taxes	16,784,879	5.2%

E. Operating Loss and Tax Credit Carry-forwards and Protective Tax Deposits

1. At December 31, 2020, the Company did not have any unused operating loss or tax credit carry-forwards available to offset against future taxable income.

2. The following are income taxes on capital gains incurred in the current and prior years that will be available for recoupment in the event of a future capital loss:

Year	Amount
2020	$13,803,448
2019	$3,074,976
2018	$0

3. 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's Federal Income Tax return is consolidated with the following entities for the current year:

MNL Reinsurance Company
Solberg Reinsurance Company
Canal Reinsurance Company

2. The method of federal income tax allocation is subject to a written agreement. Allocation is based upon separate return calculations with benefits paid to loss members at the time such losses are absorbed in the consolidated return.

G. Federal and Foreign Federal Income Tax Loss Contingencies

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

H. Repatriation Transition Tax (RTT)

1. The Company has no outstanding liabilities related to the repatriation transition tax.

I. Alternative Minimum Tax Credit

		Amount
(1)	Gross AMT Credit Recognized as:	
	a. Current year recoverable	$ .....
	b. Deferred tax asset (DTA)	$ .....
(2)	Beginning Balance of AMT Credit Carryforward	$ .....
(3)	Amounts Recovered	$ .....
(4)	Adjustments	$ .....
(5)	Ending Balance of AMT Credit Carryforward (5=2-3-4)	$ .....
(6)	Reduction for Sequestration	$ .....
(7)	Nonadmitted by Reporting Entity	$ .....
(8)	Reporting Entity Ending Balance (8=5-6-7)	$ .....

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.B.C. The Company paid dividends to the parent company, Sammons Financial Group, Inc. ("SFG") of $205,109,205 and $222,306,000 during 2020 and 2019, respectively. More detailed information concerning the domiciliary of the above corporations and other affiliated corporations of the Company is reflected on the organizational chart of Schedule Y – Part 1 of this statement. No transactions were entered into by the Company or any affiliated insurer with any affiliate other than what is reflected on Schedule Y – Part 2 of this statement. The transactions exclude any non-insurance transaction that involves less than ½ of 1% of the total assets of the Company, which is the largest affiliated insurer, and cost allocation transactions.

D. Amounts due to/from related parties at December 31, 2020 are presented on Page 2, line 23 and Page 3, line 24.04 of this statement. The terms of the settlement generally require that these amounts be settled within 30 days.

E. The following describes the management or service contracts and all cost sharing arrangements involving the Company or any affiliated insurer with any affiliate during 2020.

(1) The Company receives management services from Sammons Enterprises, Inc., in return for which the Company pays a fee.
(2) The Company provides certain insurance and non-insurance services to North American Company for Life and Health Insurance (NACOLAH), Sammons Institutional Group (SIG), and Sammons Financial Network (SFN) in return for which the Company is reimbursed for the costs incurred to render such services.

(3) The Company received investment management services from Guggenheim Partners Investment Management, LLC, in return for which the Company pays a fee.

(4) During 2020, Midland was paid the following management fees: MNL Reinsurance paid $100,000, Canal Reinsurance paid $100,000 and Solberg Reinsurance paid $100,000.

(5) The Company received services from Guggenheim Commercial Real Estate Finance, LLC, in return for which the Company pays a fee.

F. The Company is not a party to any guarantee or undertaking for the benefit of an affiliate which results in a material contingent exposure of the Company or any affiliated insurer's assets or liabilities.

G. The Company's outstanding shares are 100% owned by Sammons Financial Group (SFG), which is in turn 100% owned by Consolidated Investment Services, Inc. (CISI), which is in turn 100% owned by Sammons Enterprises, Inc. (SEI), which is in turn 100% owned by Sammons Enterprises, Inc. ESOP.

H. The Company does not, either directly or indirectly via a downstream subsidiary, controlled or affiliated company, own shares of an upstream intermediate or ultimate parent.

I. The Company does not hold a Subsidiary, Controlled or Affiliated Company entity that exceeds 10% of admitted assets of the insurer.

J. The Company did not recognize any impairment write downs for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.

K. The Company has no investment in a foreign insurance subsidiary.

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

M. The Company does not hold any investments in noninsurance SCAs.

N. Investment in Insurance SCAs

The following describes disclosures related to the Company's ownership of insurance SCAs for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures.

(1) The Company has coinsurance agreements with MNL Re, Canal Re and Solberg Re, which are affiliated limited purpose subsidiary life insurance companies. The Company recognizes reserve credits under these agreements. The reserve credits at MNL Re, Canal Re and Solberg Re are supported by contingent note guarantees ("LLC Notes"). The LLC Notes held by MNL Re, Canal Re and Solberg Re function in a manner similar to a standby letter of credit and which the Company is a beneficiary, are admitted assets under Iowa prescribed practice and the surplus generated by the prescribed practice has been retained in the carrying value of MNL Re, Canal Re and Solberg Re. Under NAIC Accounting principle, the LLC Notes would be non-admitted assets.

(2)

SCA Entity (Investments in Insurance SCA Entities)	Monetary Effect on NAIC SAP		Amount of Investment	
	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA Had Completed Statutory Financial Statements *
MNL Re	$	$ 1,025,964,106	$ 53,085,952	$ (972,878,154)
Solberg Re	$	$ 602,809,503	$ 92,387,323	$ (510,422,180)
Canal Re	$	$ 341,149,301	$ 134,055,062	$ (207,094,239)

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

(3) If the Company had not used this prescribed practice, the result would not have triggered a regulatory event at the Company.

O. SCA Loss Tracking

The Company's investment in all SCAs exceeds the loss in Capital and Surplus recognized on the entities.

11. Debt

A. The Company has no debt.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $3,880,046,762. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of Des Moines.

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year				
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B			
(c)	Activity Stock	122,911,800	122,911,800	
(d)	Excess Stock			
(e)	Aggregate Total	132,911,800	132,911,800	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,880,046,762	XXX	XXX
2. Prior Year-end				
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B			
(c)	Activity Stock	90,911,800	90,911,800	
(d)	Excess Stock			
(e)	Aggregate Total	100,911,800	100,911,800	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	3,115,823,632	XXX	XXX

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less Than 6 Months	6 months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	10,000,000	10,000,000				
2. Class B						

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	4,932,421,021	4,349,009,477	3,072,795,000
2.	Current Year General Account Total Collateral Pledged	4,932,421,021	4,349,009,477	3,072,795,000
3.	Current Year Separate Accounts Total Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	4,004,441,953	3,825,232,482	2,272,795,000

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	5,034,115,244	4,624,514,064	3,072,795,000
2.	Current Year General Account Maximum Collateral Pledged	5,034,115,244	4,624,514,064	3,072,795,000
3.	Current Year Separate Accounts Maximum Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	4,146,847,610	3,959,206,550	2,272,795,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year					
(a)	Debt				XXX
(b)	Funding Agreements				
(c)	Other	3,072,795,000	3,072,795,000		XXX
(d)	Aggregate Total	3,072,795,000	3,072,795,000		
2. Prior Year-end					
(a)	Debt				XXX
(b)	Funding Agreements				
(c)	Other	2,272,795,000	2,272,795,000		XXX
(d)	Aggregate Total	2,272,795,000	2,272,795,000		

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt			
2.	Funding Agreements			
3.	Other	3,072,795,000	3,072,795,000	
4.	Aggregate Total	3,072,795,000	3,072,795,000	

c. FHLB – Prepayment Obligations

		Does the company have prepayment obligations under the following arrangements (YES/NO)?
1.	Debt	NO
2.	Funding Agreements	NO
3.	Other	NO

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

A. Defined Benefit Plan

The Company provides certain postretirement health care and life insurance benefits for eligible active employees through health and welfare benefit plans. Substantially all employees working for the Company are eligible for those benefits at retirement. The type and amount of benefit varies based on the plan in effect for a particular employee group.

The following table summarizes the assets, benefit obligations and other information related to these plans as of December 31, 2020 and 2019.

(1) Change in benefit obligation

a. Pension Benefits

Not applicable to the Company.

b. Postretirement Benefits

		Overfunded		Underfunded	
		2020	2019	2020	2019
1.	Benefit obligation at beginning of year	$	$	$ 30,334,496	$ 26,487,727
2.	Service cost	$	$	$ 1,319,135	$ 1,140,634
3.	Interest cost	$	$	$ 939,093	$ 1,049,725
4.	Contribution by plan participants	$	$	$ 523,277	$ 390,069
5.	Actuarial gain (loss)	$	$	$ 3,929,006	$ 2,629,268
6.	Foreign currency exchange rate changes	$	$	$	$
7.	Benefits paid	$	$	$ (1,213,450)	$ (1,362,927)
8.	Plan amendments	$	$	$ (682,557)	$
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits	$	$	$	$
10.	Benefit obligation at end of year	$	$	$ 35,148,950	$ 30,334,496

c. Postemployment & Compensated Absence Benefits

Not applicable to the Company.

(2) Change in plan assets

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		2020	2019	2020	2019	2020	2019
a.	Fair value of plan assets at beginning of year	$	$	$	$	$	$
b.	Actual return on plan assets	$	$	$	$	$	$
c.	Foreign currency exchange rate changes	$	$	$	$	$	$
d.	Reporting entity contribution	$	$	$ 690,223	$ 972,585	$	$
e.	Plan participants' contributions	$	$	$ 523,227	$ 390,069	$	$
f.	Benefits paid	$	$	$ (1,213,450)	$ (1,362,927)	$	$
g.	Business combinations, divestitures and settlements	$	$	$	$	$	$
h.	Fair value of plan assets at end of year	$	$	$	$	$	$

(3) Not applicable to the Company

(4) Components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
		2020	2019	2020	2019	2020	2019
a.	Service cost	$	$	$ 1,319,135	$ 1,140,634	$	$
b.	Interest cost	$	$	$ 939,093	$ 1,049,725	$	$
c.	Expected return on plan assets	$	$	$	$	$	$
d.	Transition asset or obligation	$	$	$	$	$	$
e.	Gains and losses	$	$	$ 210,161	$	$	$
f.	Prior service cost or credit	$	$	$ (81,378)	$ 103,913	$	$
g.	Gain or loss recognized due to a settlement or curtailment	$	$	$	$	$	$
h.	Total net periodic benefit cost	$	$	$ 2,387,011	$ 2,294,272	$	$

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2020	2019	2020	2019
a.	Items not yet recognized as a component of net periodic cost – prior year	$	$	$	$
b.	Net transition asset or obligation recognized	$	$	$	$
c.	Net prior service cost or credit arising during the period	$	$	$ (682,557)	$
d.	Net prior service cost or credit recognized	$	$	$ 81,378	$ (103,913)
e.	Net gain and loss arising during the period	$	$	$ 3,929,006	$ 2,629,268
f.	Net gain and loss recognized	$	$	$ (210,161)	$
g.	Items not yet recognized as a component of net periodic cost – current year	$	$	$	$

(6) Amounts in unassigned funds (surplus) expected to be recognized in the next fiscal year as components of net periodic benefit cost

		Pension Benefits		Postretirement Benefits	
		2020	2019	2020	2019
a.	Net transition asset or obligation	$	$	$	$
b.	Net prior service cost or credit	$	$	$ (96,406)	$ 15,028
c.	Net recognized gains and losses	$	$	$ 449,149	$ 4,305,505

(7) Weighted-average assumptions used to determine net periodic benefit cost as of Dec. 31

		2020	2019
a.	Weighted-average discount rate	3.12	4.12
b.	Expected long-term rate of return on plan assets	n/a	n/a
c.	Rate of compensation increase	n/a	n/a
d.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	n/a	n/a

Weighted-average assumptions used to determine projected benefit obligations as of Dec. 31:

		2020	2019
e.	Weighted-average discount rate	2.40	3.12
f.	Rate of compensation increase	n/a	n/a
g.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	n/a	n/a

(8) Not applicable to the Company

(9) The assumed health care cost trend rate for 2020 is 4.3% and the ultimate health care trend rate is expected to trend down to 3.7%.

(10) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

	Year(s)	Amount
a.	2021	$ 1,608,167
b.	2022	$ 1,155,745
c.	2023	$ 1,154,121
d.	2024	$ 1,163,785
e.	2025	$ 1,232,225
f.	Thereafter Total	$ 7,240,014

(11) The Company anticipates a contribution to the health care plan of approximately $1,068,167 in 2020.

(12) Not applicable to the Company.

(13) Not applicable to the Company.

(14) Not applicable to the Company.

(15) See Note A.

(16) Not applicable to the Company.

(17) Not applicable to the Company.

(18) Not applicable to the Company.

B. Not applicable to the Company.

C. Not applicable to the Company.

D. Not applicable to the Company.

E. Defined Contribution Plans and Deferred Compensation Plans

(1) The Company offers a 401(k) plan to qualified employees. The Company does not provide a contribution match so there is no cost for this plan.

(2) The Company has a deferred compensation program for select senior officers. The level of participation is based upon company growth and/or statutory maximum contribution levels for qualified retirement programs.

(3) The Company has a long-term incentive plan for select senior officers. The plan provides compensation based upon the achievement of specific financial results.

(4) The Company has non-qualified non-contributory defined benefit retirement plans covering certain regional sales directors, general agents, and agents. The benefits are based on the agent's years of service and the annual premium produced by the agent still in force at his retirement. Since the plans are provided for the benefit of independent contractors, the plans are not tax-qualified plans under the Internal Revenue Code and are not subject to ERISA. The Company's funding and accounting policy is to make annual contributions based on the maximum and minimum levels prescribed by the Internal Revenue Code and ERISA, as if they are qualified plans, and to charge such contributions to expense in the year made. As of December 31, 2020 and 2019, the plan's accumulated benefit obligation was $17,062,694 and $16,221,173, respectively

(5) The Company has a non-qualified non-contributory incentive deferred compensation plan for which all Regional Sales Directors are eligible. Since the Plan is provided for the benefit of independent contractors, the Plan is not tax-qualified plan under the Internal Revenue Code and it is not subject to ERISA. The Company contributes a percentage of each participating Regional Sales Director's qualifying renewal compensation to the Plan. Upon retirement, the accumulation of these contributions will purchase a retirement benefit, provided the Regional Sales Director's annual compensation shall have exceeded the appropriate minimum requirement for each of the ten years. No contributions were made in 2020 or 2019.

(6) The Company has an agent's non-qualified deferred compensation plan. Since the plan is provided for the benefit of independent contractors, the plan is not a tax-qualified plan under the Internal Revenue Code and is not subject to ERISA. Under the terms of the plan, agents eligible to participate in the plan may elect to defer receipt of certain first year commissions that would otherwise be payable to the agent. A separate account is established for each agent participating in the plan to which all deferrals of the agent are credited. Agents eligible to participate in the plan may elect to have deferred commissions invested in certain mutual fund investments made available by the plan. The plan is an unfunded plan, but the Company has established a trust for the purpose of facilitating payments under the plan. The assets of the trust are assets of the Company and are subject to the claims and creditors of the Company as provided in the trust agreements. No agent or beneficiary of an agent has any beneficial ownership or preferred claim on the assets of the trust. The trust is intended to assist the Company in meeting the obligations under the plan and substantially conforms to the terms of the model trust described in the Internal Revenue Service Revenue Procedure 92-64 or any successor model trust. The fair value of the plan's assets as of December 31, 2020 and 2019 was $90,626,745 and $80,781,482, respectively.

F. Multiemployer Plans

Not applicable to the Company.

G. Consolidated/Holding Company Plans

The Company participates in an Employee Stock Ownership Plan ("ESOP") covering full-time employees. The majority of SEI's stock is held in the ESOP as unallocated shares. The ESOP currently owns all of the outstanding stock of SEI. Compensation expense is recognized as shares to participants are committed to be released.

The expense for 2020 and 2019 was $17,500,728 and $22,135,590, respectively.

H. Postemployment Benefits and Compensated Absences

An obligation for compensated absences is accrued in accordance with SSAP No. 11.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1) Recognition of the existence of the Act:

The Medicare Prescription Drug, Improvement and Modernization Act of 2003 (the Act) was signed into law in December of 2003. The Act included the following two new features to Medicare Part D that could affect the measurement of the accumulated postretirement benefit obligation (APBO) and net periodic postretirement cost for the Plan:

a. A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug cost between $250 and $5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is a least actuarially equivalent to Medicare Part D; and

b. The opportunity for a retiree to obtain a prescription drug benefit under Medicare.

The Company has determined that, for the majority of the plan participants, the drug benefits provided by its existing postretirement health plan are actuarially equivalent to the new Medicare benefit, and as a result the Company is eligible for the government subsidy. Accordingly, the plan's accumulated postretirement benefit obligation was reduced upon the adoption of this new guidance. This reduction was treated as a deferred experience gain, which will be amortized as a reduction of net periodic postretirement costs over the average remaining service period of participating employees to receive benefits under the plan.

(2) Effects of the Subsidy in Measuring the Net Postretirement Benefit Cost – Not applicable to 2020 and 2019.

(3) Payment and subsidies:

The Company's gross benefit payment for 2020 was $1,103,919 including the prescription drug benefit, and estimates future payments to be $1,068,167 in 2021.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. The Company has 2,549,439 shares authorized, issued, and outstanding.

B. The Company has no preferred stock outstanding.

C. Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the laws of the Company's state of incorporation, Iowa, to an amount that is based on restrictions relating to statutory surplus.

D. The Company paid ordinary dividends in cash in the amounts of $63,365,000 in March 2020, $47,829,205 in June 2020, $93,915,000 in September 2020.

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

F. The unassigned surplus of $2,371,582,543 is unrestricted and held for the benefit of the Company's stockholder.

G. The Company has no unpaid advances to surplus.

H. The Company holds no stock, including stock of affiliated companies, for special purposes such as conversion of preferred stock and employee stock options.

I. The Company has no special surplus funds.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses are $(115,559,346).

K. The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year *	8 Unapproved Interest And/Or Principal
0001	10/28/2013	7.500	142,000,000	YES	142,000,000	142,000,000	
0002	12/30/2014	7.000	200,000,000	YES	200,000,000	200,000,000	
0003	06/30/2017	6.000	295,000,000	YES	295,000,000	295,000,000	
0004	12/30/2017	6.000	200,000,000	YES	200,000,000	200,000,000	
0005	12/30/2020	6.500	200,000,000	YES		200,000,000	
Total	XXX	XXX	$ 1,037,000,000	XXX	$ 837,000,000	$ 1,037,000,000	$

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to 3rd party liquidity provider).	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	10,650,000	74,199,863				10/31/2043
0002	14,000,000	84,000,000				12/30/2044
0003	17,700,000	59,646,573				06/30/2047
0004	12,000,000	36,000,000				12/30/2047
0005						12/30/2050
Total	$ 54,350,000	$ 253,846,436	XXX	$	$	XXX

1 Item Number	15 Are Surplus Note payments contractually linked? (Y/N)	16 Surplus Note payments subject to administrative offsetting provisions? (Y/N)	17 Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	NO	NO	NO	NO	
0002	NO	NO	NO	NO	
0003	NO	NO	NO	NO	
0004	NO	NO	NO	NO	
0005	NO	NO	NO	NO	
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001			NO
0002			NO
0003			NO
0004			NO
0005			NO
Total			XXX

L. M. The Company has never been involved in quasi-reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At December 31, 2020, the Company had outstanding capital commitments to limited partnerships of $832,284,991, which was a $457,760,014 increase in capital commitments to limited partnerships from prior year end.

B. Assessments

Not applicable to the Company.

C. Gain Contingencies

Not applicable to the Company.

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

The Company is a defendant in various lawsuits related to the normal conduct of its insurance business, including certain claims asserted as class actions purporting to represent a group of similarly situated individuals. Litigation is subject to many uncertainties and the outcome of individual litigated matters is not predictable with assurance. However, in light of established reserves and existing insurance, it is the opinion of management that the ultimate resolution of such litigation will not have a material adverse effect on the Company's financial position.

E. Joint and Several Liabilities

Not applicable to the Company.

F. All Other Contingences

Not applicable to the Company.

15. Leases

A. Lessee Leasing Arrangements

(1) The Company leases office equipment and office space under various non-cancelable lease agreements that expire through August 2025. Rental expense for 2020 and 2019 was approximately $4,055,613 and $4,323,356, respectively.

(2) a. At December 31, 2020, the minimum aggregate rental commitments are as follows:

	Year Ending December 31		Operating Leases
1.	2021	$	383,195
2.	2022	$	367,151
3.	2023	$	370,183
4.	2024	$	141,963
5.	2025	$	96,415
6.	Aggregate total for all future years	$	

(3) The Company is not involved in any material sale-leaseback transactions.

B. Lessor Leasing Arrangements

Not applicable to the Company.

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

The Company does not have any financial instruments with off-balance sheet risk.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable to the Company.

B. Transfer of Servicing of Financial Assets

The Company's security lending programs are discussed in Note 5.

C. Wash Sales

Not applicable to the Company.

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

The Company does not administer an uninsured accident and health plan or a partially uninsured plan.

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

The Company had no direct premiums written through a managing general agent or third party administrator.

20. Fair Value Measurements

A. The assets and liabilities measured and reported at fair value for the Company as of December 31, 2020 are as follows:

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds - industrial and miscellaneous	$	$ 10,609,330	$ 7,430,125	$	$ 18,039,455
Common stocks - unaffiliated	$ 287,409,443	$ 135,271,904	$ 10,920,332	$	$ 433,601,679
Derivatives - interest rate floors	$	$ 7,670,310	$	$	$ 7,670,310
Derivatives – foreign exchange contracts	$	$ 2,315	$	$	$ 2,315
Derivatives – futures contracts	$ 40,465,942	$	$	$	$ 40,465,940
Separate account assets	$ 2,765,174,329	$	$	$	$ 2,765,174,329
Total assets at fair value/NAV	$ 3,093,049,714	$ 153,553,859	$ 18,350,457	$	$ 3,264,954,030
b. Liabilities at fair value					
Derivatives – foreign exchange contracts	$	$ (1,753,670)	$	$	$ (1,753,670)
Total liabilities at fair value	$	$ (1,753,670)	$	$	$ (1,753,670)

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

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets:										
Bonds – industrial and miscellaneous		7,430,125								7,430,125
Common stocks - unaffiliated	11,787,442				(953,394)	162,879		76,596		10,920,331
Total Assets	11,787,442	7,430,125			(953,394)	162,879		76,596		18,350,456

(3) The reporting entity's policy is to recognize transfers between levels at the end of the reporting period.

(4) Fair value for fixed maturity securities, preferred stocks, and commons stocks is obtained primarily from independent pricing sources, SVO, vendor, broker quotes and fair value/cash flow models. Fair value is based on SVO price or quoted market prices, where available. For fixed maturities not actively traded, fair value is estimated using values obtained from independent pricing services or broker quotes. In some cases, such as private placements and certain mortgage backed securities, fair value is estimated by discounting expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fair value of equity securities is based on quoted market prices, where available, and for those equity securities not actively traded, fair values are obtained from independent pricing services or from internal fair value/cash flow models.

Fair value for interest rate swaps, interest rate floors and other derivatives is based on exchange prices, broker quoted prices or fair values provided by the counterparties. Variation margin accounts, consisting of cash balances applicable to open futures contracts, held by counterparties are reported at the cash balances, which is equal to fair value.

Variable separate account assets are reported at estimated fair value in the consolidated balance sheets based on quoted net asset values of the underlying mutual funds.

B. Not applicable to the Company.

C. The carrying value and estimated fair value of the Company's financial instruments as of September 30, 2020 are as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 54,111,165,215	$ 48,737,703,734	$	$ 48,760,523,081	$ 5,350.642.135	$	$
Preferred stocks	$ 831,674,075	$ 771,535,783	$	$ 831,209,087	$ 464.988	$	$
Common stock - unaffiliated	$ 433,601,679	$ 433,601,679	$ 287,409,443	$ 135,271,904	$ 10,920.332	$	$
Mortgage loans	$ 4,540,385,628	$ 4,403,273,941	$	$ 4,540,385,628	$	$	$
Cash, cash equivalents and short terms	$ 1,448,042,095	$ 1,448,035,707	$ 923,238,336	$ 524,803,759	$	$	$
Contract Loans	$ 404,382,690	$ 404,382,690	$	$ 404,382,690	$	$	
Derivative instruments	$ 1,603,398,188	$ 459,488,401	$ 40,465,942	$ 1,562.932.246	$	$	$
Other invested assets (a)	$ 1,082,767,896	$ 981,551,716	$	$ 568.278.468	$ 514.489.428	$	$ 28,078,761
Separate accounts	$ 6,175,024,002	$ 5,779,605,292	$ 2,829,353,265	$ 3.138.493.762	$ 207.176.975	$	$
Liabilities for future policy benefits	$ 353,341,015	$ 344,603,990	$	$	$ 353,341,015	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 7,614,420,915	$ 7,548,006,315	$ 295,681,681	$ 7,318,739,235	$	$	$
Derivative instruments	$ 849,035,394	$ 176,401,662	$	$ 849,035,394	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
(a) Other invested assets	$ 28,078,761	n/a	n/a	This represents the remaining amortized amounts of Tax Credits at 12/31/2020. There is no fair value available as an active market does not exist for these investments and the cost of estimating fair value appears excessive considering the materiality of the instruments to the entity.

E. Not applicable to the Company.

21. Other Items

A. Unusual or Infrequent Items

Not applicable to the Company.

B. Troubled Debt Restructuring: Debtors

Not applicable to the Company.

C. Other Disclosures

Not applicable to the Company.

D. Business Interruption Insurance Recoveries

Not applicable to the Company.

E. State Transferable and Non-transferable Tax Credits

Not applicable to the Company.

F. Subprime-Mortgage-Related Risk Exposure

(1) A subprime mortgage is defined as a mortgage with one or more of the following attributes: weak credit score, high debt-to-income ratio, high loan-to-value ratio or undocumented income. During 2008 and early 2009, the deterioration in the subprime mortgage market had an adverse impact on the overall credit markets, particularly related to the fair values of collateralized mortgage obligations (CMO's) and other asset-backed securities. Conditions improved in 2009 and 2010. At December 31, 2020 the Company's securities with subprime exposure are rated as investment grade. The Company's direct exposure to subprime lending is through CMO's and other asset-backed securities. The unrealized gain to subprime exposure is $10,374,839 resulting from changes in asset values. The Company does not have any subprime losses resulting from receiving less cash than anticipated or due to sale of assets to meet future cash flow requirements. The Company is exposed to credit risk associated with the subprime lending market and continues to monitor these investments in connection with the Company's other-than-temporary impairment policy.

(2) The Company did not have any direct exposure through investments in subprime mortgage loans.

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
Residential mortgage-backed securities	91,038,311	95,791,671	106,166,510	
Total	91,038,311	95,791,671	106,166,510	

(4) The Company does not have any Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

(1) The Company offers retained asset accounts for the settlement of life or annuity proceeds greater than $15,000. At the time of claim, beneficiaries may select a retained asset account from a list of settlement options. Written information describing the accounts is provided to the beneficiaries to consider as part of their selection process. Such information includes, but is not limited to, the type of account, how to access the funds, how often account statements are generated, and the minimum interest rate description and how credited. The Company carries its liability for retained assets on Page 3, line 3 of its statutory financial statements. During 2020 interest was credited to the accounts at 0.25%. The Company charges the accounts for check copies and stop-check service as requested by the account owners.

(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 months	46	$ 5,032,216	15	$ 1,344,301
b. 13 to 24 months	10	$ 409,779	5	$ 222,688
c. 25 to 36 months	2	$ 14,349	19	$ 1,124,026
d. 37 to 48 months	15	$ 863,740	18	$ 1,033,600
e. 49 to 60 months	16	$ 851,143	18	$ 1,442,186
f. Over 60 months	933	$ 31,946,909	1,069	$ 35,824,777
g. Total	1,022	$ 39,118,136	1,144	$ 40,991,578

(3)

	Individual		Group	
	Number	Balance/Amount	Number	Balance/Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,144	$ 40,991,578		$
b. Number/amount of retained asset accounts issued/added during the year	66	$ 12,125,323		$
c. Investment earnings credited to retained asset accounts during the year	N/A	$ 95,932	N/A	$
d. Fees and other charges assessed to retained asset accounts during the year	N/A	$ (148)	NA	$
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year		$		$
f. Number/amount of retained asset accounts closed/withdrawn during the year	188	$ 14,094,845		$
g. Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	1,022	$ 39,118,136		$

H. Insurance-Linked Securities (ILS) Contracts

Not applicable to the Company.

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

Not applicable to the Company.

22. Events Subsequent

The Company is not aware of any recognized or non-recognized event occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is February 26, 2020.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by a representative, office, 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) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X)

Section 2 – Ceded Reinsurance Reports – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reason other than for nonpayment of premium or other similar credits? Yes ( ) No (X)

(2) Does the company 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 amount which, in aggregate and allowing for offset of mutual credits from the 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) 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 the 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 is approximately $907,895,767.

(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 which were 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 an asset or a reduction of liability, taken on such new agreements or amendments? $626,313,088

B. Uncollectible Reinsurance

Not applicable to the Company.

C. Commutation of Reinsurance Reflected in Income and Expenses

Not applicable to the Company.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable to the Company.

E.F. Reinsurance of Variable Annuity Contracts/Certificates With an Affiliated Captive Reinsurer

Not applicable to the Company.

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

The Company does not utilize captive reinsurers that have a risk-based capital shortfall.

H. Reinsurance Credit

Not applicable to the Company.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company did not have a change in incurred losses or loss adjustment expenses during the year.

26. Intercompany Pooling Arrangements

The Company was not involved in any intercompany pooling arrangements.

27. Structured Settlements

The Company does not operate in the structured settlement market and carries no receivables associated with such products.

28. Health Care Receivables

The Company does not operate in the healthcare market and carried no receivables associated with such products.

29. Participating Policies

As of December 31, 2020 the Company maintained approximately $50.6 million individual life participating insurance in force, which represents less than 0.05% of the total individual life in force. Policyholder dividends are recognized when declared rather than over the term of the related policies. The Company paid $687,361 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	$
2.	Date of the most recent evaluation of this liability	12/31/2020
3.	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premium upon death of the insured. For policies effective before January 1, 1948 the Company does not return any portion of the premium paid beyond the date of death. For policies without flexible premiums effective after December 31, 1947 the Company returns any portion of the final premium beyond the policy month of death. Reserves in Exhibit 5, Life Insurance, include any excess of the surrender value over the reserve as otherwise computed for products other than current interest products. Reserves in Exhibit 5, Miscellaneous Reserves, include the excess of the surrender value over the reserve as otherwise computed for current interest products.

(2) Extra premiums plus the regular gross premium for the true age are charged for substandard lives. Mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding in addition, one-half (50%) of the extra premium charge for the year for fixed premium plans and one-half of the extra risk charge for the month for flexible premium plans.

(3) As of December 31, 2020 the Company had $16,571,340,643 of insurance in force for which the gross premiums are less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above insurance totaled $273,443,233 (before insurance ceded) at year end and are reported in Exhibit 5, Life Insurance and Annuities sections.

(4) The Tabular Interest (Page 7, line 4) has been determined by formula as described in the instructions for Page 7. The Tabular Less Actual Reserve Released (Page 7, line 5) has been determined by formula as described in the instructions of Page 7. The Tabular Cost (Page 7, line 9) has been determined by formula as described in the instructions for Page 7.

(5) The Tabular Interest (Page 7, line 4), Tabular Less Actual Reserve Released (Page 7, line 5) and Tabular Cost (Page 7, line 9) has been determined by formula as described in the instructions for Page 7.

(6) The Company has “Other Increases” (net) shown under Page 7, line 7. Significant amounts included are a reduction of reserves established to offset certain timing variations within hedge positions held for indexed products.

32. Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

A. INDIVIDUAL ANNUITIES:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 22,180,061,434	$	$	$ 22,180,061,434	71.127%
	b. At book value less current surrender charge of 5% or more	254,248,316			254,248,316	0.815
	c. At fair value			2,029,339,364	2,029,339,364	6.508
	d. Total with market value adjustment or at fair value (total of a through c)	22,434,309,750		2,029,339,364	24,463,349,114	78.450
	e. At book value without adjustment (minimal or no charge or adjustment)	6,432,378,382			6,432,378,382	20.627
(2)	Not subject to discretionary withdrawal	287,635,689			287,635,689	0.922
(3)	Total (gross: direct + assumed)	29,154,323,921		2,029,339,364	31,183,663,185	100.000
(4)	Reinsurance ceded	2,017,289,490			2,017,289,490	
(5)	Total (net) (3) - (4)	$ 27,137,034,331	$	$ 2,029,339,364	$ 29,166,37,3695	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 5,105,282	$	$	$ 5,105,282	

B. GROUP ANNUITIES:

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 2,298,845,128	$	$	$ 2,298,845,128	39.444%
	b. At book value less current surrender charge of 5% or more	5,850,183			5,850,183	0.100
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)	2,304,695,311			2,304,695,311	39.544
	e. At book value without adjustment (minimal or no charge or adjustment)	3,491,299,101			3,491,299,101	59.904
(2)	Not subject to discretionary withdrawal	32,157,045			32,157,045	0.552
(3)	Total (gross: direct + assumed)	5,828,151,457			5,828,151,457	100.000
(4)	Reinsurance ceded	1,336,896,483			1,336,896,483	
(5)	Total (net) (3) - (4)	$ 4,491,254,974	$	$	$ 4,491,254,974	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$	$	$	$	

C. DEPOSIT-TYPE CONTRACTS
(no life contingencies):

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 5,243,150	$	$	$ 5,243,150	1.518%
	b. At book value less current surrender charge of 5% or more					
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)	5,243,150			5,243,150	1.518
	e. At book value without adjustment (minimal or no charge or adjustment)	100,256,177			100,256,177	29.032
(2)	Not subject to discretionary withdrawal	239,836,381			239,836,381	69.450
(3)	Total (gross: direct + assumed)	345,335,708			345,335,708	100.000
(4)	Reinsurance ceded	731,718			731,718	
(5)	Total (net) (3) - (4)	$ 344,603,990	$	$	$ 344,603,990	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Annuities Section, Total (net)	$ 31,485,572,680
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	142,716,625
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	344,609,990
(4)	Subtotal	31,972,893,296
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Line 0299999, Column 2	2,029,339,364
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal	2,029,339,364
(12)	Combined Total	$ 34,002,232,660

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A.General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life	6,466,528,677	6,436,171,527	6,374,205,182
c.	Universal Life with Secondary Guarantees	641,474,861	477,143,896	2,163,478,718
d.	Indexed Universal Life	3,536,864,316	3,151,404,081	3,170,801,834
e.	Indexed Universal Life with Secondary Guarantees	632,651,623	461,587,353	875,618,006
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance	181,692,178	181,692,178	286,980,343
h.	Variable Life			
i.	Variable Universal Life	83,276,223	82,000,245	87,144,010
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	1,331,863,333
b.	Accidental Death Benefits	XXX	XXX	759,566
c.	Disability – Active Lives	XXX	XXX	8,927,269
d.	Disability – Disabled Lives	XXX	XXX	41,791,080
e.	Miscellaneous Reserves	XXX	XXX	399,618,675
(3)	Total (gross: direct + assumed)	11,542,487,877	10,789,999,279	14,741,188,015
(4)	Reinsurance Ceded			3,146,074,919
(5)	Total (net) (3) – (4)	11,542,487,877	10,789,999,279	11,595,113,096

B.Separate Account with Guarantees

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life	2,735,961,706	2,735,961,706	2,735,375,212
c.	Universal Life with Secondary Guarantees			
d.	Indexed Universal Life			
e.	Indexed Universal Life with Secondary Guarantees			
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance			
h.	Variable Life			
i.	Variable Universal Life			
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	
b.	Accidental Death Benefits	XXX	XXX	
c.	Disability – Active Lives	XXX	XXX	
d.	Disability – Disabled Lives	XXX	XXX	
e.	Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)	2,735,961,706	2,735,961,706	2,735,375,212
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)	2,735,961,706	2,735,961,706	2,735,375,212

C.Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term Policies with Cash Value			
b.	Universal Life			
c.	Universal Life with Secondary Guarantees			
d.	Indexed Universal Life			
e.	Indexed Universal Life with Secondary Guarantees			
f.	Indexed Life			
g.	Other Permanent Cash Value Life Insurance			
h.	Variable Life			
i.	Variable Universal Life	710,833,161	694,326,280	698,072,901
j.	Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
a.	Term Policies without Cash Value	XXX	XXX	
b.	Accidental Death Benefits	XXX	XXX	
c.	Disability – Active Lives	XXX	XXX	
d.	Disability – Disabled Lives	XXX	XXX	
e.	Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)	710,883,161	694,326,280	698,072,901
(4)	Reinsurance Ceded			
(5)	Total (net) (3) – (4)	710,883,161	694,326,280	698,072,901

D.

		Amount
Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 11,379,633,978
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	704,739
(3)	Exhibit 5, Disability – Active Lives Section, Total (net)	8,463,198
(4)	Exhibit 5, Disability – Disabled Lives Section, Total (net)	34,024,245
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	172,286,936
(6)	Subtotal	11,595,113,096
Separate Accounts Annual Statement:		
(7)	Exhibit 3, Line 0199999. Column 2	698,072,901
(8)	Exhibit 3, Line 0499999. Column 2	2,735,375,212
(9)	Exhibit 3, Line 0599999. Column 2	
(10)	Subtotal (Lines (7) through (9))	3,433,448,113
(11)	Combined Total ((6) and (10))	$ 15,028,561,209

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:

	Type	Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business	$ 7,631,702	$ 319,364
(3)	Ordinary renewal	$ 77,002,495	$ 158,627,301
(4)	Credit Life	$	$
(5)	Group Life	$ 83	$ 74
(6)	Group Annuity	$	$
(7)	Totals	$ 84,634,280	$ 158,946,739

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current year, Midland National reported assets and liabilities from the following product lines/transactions into a separate account:

- Variable Life Insurance Products
- Variable Annuities
- Bank Owned Life Insurance

(2) Not applicable to the Company.

(3) Not applicable to the Company.

(4) Not applicable to the Company.

B. General Nature and Characteristics of Separate Accounts Business:

		Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1)	Premiums, considerations or deposits for year ended 12/31/2020	$	$ 5,700,000	$	$ 290,095,710	$ 295,795,710
	Reserves at 12/31/2020					
(2)	For accounts with assets at:					
	a. Fair value	$	$	$	$ 2,727,412,265	$ 2,727,412,265
	b. Amortized cost	$	$ 2,735,375,211	$	$	$ 2,735,375,211
	c. Total Reserves*	$	$ 2,735,375,211	$	$ 2,727,412,265	$ 5,462,787,476
(3)	By withdrawal characteristics:					
a.	Subject to discretionary withdrawal:					
	1. With market value adjustment	$	$	$	$	$
	2. At book value without market value adjustment and with current surrender charge of 5% or more	$	$	$	$	$
	3. At fair value	$	$	$	$	$
	4. At book value without market value adjustment and with current surrender charge less than 5%	$	$ 2,735,375,211	$	$ 2,727,412,265	$ 5,462,787,476
	5. Subtotal	$	$ 2,735,375,211	$	$ 2,727,412,265	$ 5,462,787,476
b.	Not subject to discretionary withdrawal	$	$	$	$	$
c.	Total	$	$ 2,735,375,211	$	$ 2,727,412,265	$ 5,462,787,476
	* Line 2(c) should equal Line 3(c).					
(4)	Reserves for Asset Default Risk in Lieu of AVR	$	$	$	$	$

The Company has two types of separate accounts.

The separate account assets and liabilities in the nonguaranteed separate accounts represent funds held for the exclusive benefit of variable universal life and annuity contract holders. Fees are received for administrative expenses and for assuming certain mortality, distribution and expense risks. Operations of the separate account are not included in these statutory financial statements. The assets of these accounts are carried at market value.

Separate account assets and liabilities related to the Corporate Markets business are shown in the Non-indexed Guaranteed Less than or equal to 4% category. Operations of the separate account are not included in these statutory financial statements. The assets of these accounts are carried at book value as discussed in Note 1.

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 295,798,710
b.	Transfers from Separate Accounts (Page 4, Line 10)	$ 298,175,921
c.	Net transfers to or (From) Separate Accounts (a) - (b)	$ (2,377,211)

(2) Reconciling Adjustments:

The Company has no reconciling adjustments.

(3) Transfers as Reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26) $ (2,377,211)

36. Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

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 [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [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. 12/31/2016

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. 12/31/2016

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/20/2018

3.4 By what department or departments? Iowa Insurance Division

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 [ ] No [X]

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, 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 [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Asset Consulting Group, LLC	St. Louis, MO				YES
Guggenheim Funds Distributors, LLC	Chicago, IL				YES
Guggenheim Investment Advisors, LLC	New York, NY				YES
Security Investors, LLC dba Guggenheim Investments	New York, NY				YES
Guggenheim Partners Investment Management, LLC	Santa Monica, CA				YES
GS Gamma Advisors, LLC	New York, NY				YES
Guggenheim Funds Investment Advisors, LLC	Chicago, IL				YES
Guggenheim Securities, LLC	New York, NY				YES
Guggenheim Investor Services, LLC	New York, NY				YES
Sammons Financial Network, LLC	West Des Moines, IA				YES
Guggenheim Partners Advisors, LLC	Chicago, IL				YES
GSA, LLC	New York, NY				YES
Guggenheim Corporate Funding, LLC	New York, NY				YES

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

PricewaterhouseCoopers LLP, 699 Walnut Street, Des Moines, IA 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?

Eric Lin, SVP & Corporate Actuary, 8300 Mills Civic 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 [X] No [ ]

12.11 Name of real estate holding company See Schedule BA

12.12 Number of parcels involved 58

12.13 Total book/adjusted carrying value $ 99,575,238

12.2 If yes, provide explanation

See Schedule BA Joint Venture, Partnerships with Underlying characteristics of Real Estate - Unaffiliated

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 or is likely to conflict with the official duties of such person? Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers $.....
- 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: $.....175,000,000

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 securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $.....

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $.....

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] NA [X]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] NA [X]

24.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities Lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] NA [X]

GENERAL INTERROGATORIES

24.09 For the reporting entity's securities lending program, state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 4,179,539,269
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 4,135,157,861
24.093	Total payable for securities lending reported on the liability page	$ 4,179,529,635

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	$ 3,992,643,703
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	$ 132,911,800
25.28	On deposit with states	$ 3,206,670
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral – excluding collateral pledged to an FHLB	$ 60,500,296
25.31	Pledged as collateral to FHLB – including assets backing funding agreements	$ 4,349,009,477
25.32	Other	$

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? If no, attach a description with this statement. Yes [X] No [ ] N/A [ ]

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 [X]

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 [X] No [ ]

27.2 If yes, state the amount thereof at December 31 of the current year. $ 321,741,671

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
CitiBank N.A.	388 Greenwich Street, New York, NY 10013

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
Guggenheim Partners Investment Management, LLC	A
Milliman Financial Risk Management, LLC	U
Athene Asset Management, L.P.	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	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
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commission	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commission	DS
143161	Athene Asset Management, L.P.	549300L3R6C4MA4YKN89	Securities Exchange Commission	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commission	DS
107105	Blackrock Financial Mangement Inc., CRD	549300LVXYIVJKE13M84	Securities Exchange Commission	DS

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

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2001 000000-00-0	Agents Deferred Comp Rabbi Trust	90,626,745
29.2999 TOTAL		90,626,745

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
Fidelity Investments	Various	90,626,745	12/31/2020

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	49,262,501,106	54,635,968,974	5,373,467,868
30.2 Preferred Stocks	771,535,783	831,674,075	60,138,292
30.3 Totals	50,034,036,889	55,467,643,049	5,433,606,160

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

Third party pricing services, independent broker quotes and pricing models

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 [ ] No [X]

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:

An internal pricing validation is performed quarterly

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 [X] No [ ]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as an NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
    a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
    b. If the investment is with a nonrelated party or nonaffiliated then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
    c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
    d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a -36.c are reported as long-term investments.

    Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [ ] No [X] NA [ ]

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 1,670,803

37.2 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
	$
	$
	$

GENERAL INTERROGATORIES

38.1 Amount of payments for legal expenses, if any?

$ 2,413,205

38.2 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
Godfrey and Kahn	$ 817,328

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 34,804

39.2 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	$ 31,129

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	$	$
2.2	Premium Denominator	$ 6,449,752,726	$ 3,256,047,895
2.3	Premium Ratio (2.1/2.2)		
2.4	Reserve Numerator	$ 407,628	$ 486,542
2.5	Reserve Denominator	$ 43,297,806,643	$ 38,881,191,811
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [X] 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: Section 508A if the Iowa Insurance Code .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

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 the funds administered as of the reporting date. ..... $.....

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

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
MNL Reinsurance Company	00000	IA	1,067,683,016	440,905,248		626,777,768
Solberg Reinsurance Company	00000	IA	540,542,585	349,070,093		191,472,492
Canal Reinsurance Company	00000	IA	294,575,769	181,104,645		113,471,124

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 ..... $ 1,848,595,975

7.2 Total Incurred Claims ..... $ 717,197,951

7.3 Number of Covered Lives 681,825

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

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [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 ..... $ 14,263,994

9.22 Received ..... $ 155,349,877

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

10.2 If yes, what amount pertaining to these items 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: $ 793,927,235

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

12.11 Cash ..... $ 2,810,160,997

12.12 Stock ..... $ 2,371,340

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 employer's 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 2020	2 2019	3 2018	4 2017	5 2016
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	82,789,785	78,930,998	76,938,339	74,835,278	70,950,778
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	85,568,568	81,186,625	78,057,718	79,096,973	76,998,819
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	5,494,055	5,725,071	5,973,075	2,123,888	1,893,272
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	173,852,408	165,842,694	160,969,132	156,056,140	149,842,868
7.1 Total in force for which VM-20 deterministic/ stochastic reserves are calculated					xxx
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	6,541,303	4,932,152	5,546,249	6,502,448	6,400,202
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	9,026,179	8,301,462	7,245,336	7,227,765	6,889,136
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)	9,834	28,306	194,223	310,932	333,777
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	15,577,316	13,261,921	12,985,808	14,041,145	13,623,115
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)	841,238,509	809,931,993	1,128,797,238	1,403,719,425	1,181,847,941
15.2 Ordinary individual annuities (Line 20.4, Col. 4)	5,543,999,075	2,351,585,056	2,410,534,145	2,429,709,673	3,395,484,796
16. Credit life, (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	21,410,966	24,510,421	25,900,526	19,181,349	21,234,954
17.2 Group annuities (Line 20.4, Col. 7)	43,096,204	70,012,394	115,830,685	190,761,024	355,827,266
18.1 A & H-group (Line 20.4, Col. 8)	7,865	7,899	9,705	10,896	3,725
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)	108	132	136	158	3,746
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	6,449,752,726	3,256,047,895	3,681,072,435	4,043,382,525	4,954,402,429
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	61,482,897,319	55,100,143,342	53,185,124,654	51,836,621,010	46,937,284,803
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	57,516,129,312	51,473,022,407	49,787,786,121	48,554,833,441	43,923,867,873
23. Aggregate life reserves (Page 3, Line 1)	43,223,402,401	38,935,328,820	37,541,165,237	35,492,512,024	32,010,379,208
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					xxx
24. Aggregate A & H reserves (Page 3, Line 2)	72,154	69,923	60,112	33,677	36,749
25. Deposit-type contract funds (Page 3, Line 3)	344,603,990	548,418,314	550,492,011	568,379,544	594,869,584
26. Asset valuation reserve (Page 3, Line 24.01)	506,758,756	496,407,713	446,901,475	429,545,291	389,642,768
27. Capital (Page 3, Lines 29 & 30)	2,549,439	2,549,439	2,549,439	2,549,439	2,549,439
28. Surplus (Page 3, Line 37)	4,202,509,779	3,849,882,537	3,568,658,783	3,411,513,383	3,096,575,102
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	4,520,660,659	1,715,790,919	2,306,681,063	3,559,760,155	4,978,938,149
Risk-Based Capital Analysis					
30. Total adjusted capital	4,712,454,380	4,349,457,108	4,018,857,269	3,844,502,101	3,489,533,618
31. Authorized control level risk-based capital	586,077,976	467,142,714	408,986,554	385,662,545	391,782,385
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)	82.5	83.7	84.0	82.8	82.6
33. Stocks (Lines 2.1 and 2.2)	2.5	1.7	1.2	1.4	1.7
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	7.5	8.6	8.7	8.7	9.9
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.2	0.1	0.1	0.1	0.1
36. Cash, cash equivalents and short-term investments (Line 5)	2.5	0.9	1.3	1.5	0.9
37. Contract loans (Line 6)	0.7	0.7	0.7	0.7	0.8
38. Derivatives (Page 2, Line 7)	0.8	0.6	0.6	0.7	0.7
39. Other invested assets (Line 8)	3.5	3.7	3.4	3.4	3.2
40. Receivables for securities (Line 9)	0.0	0.0	0.0	0.8	0.1
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2020	2 2019	3 2018	4 2017	5 2016
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	618,391,284	672,166,614	410,489,335	543,901,244	
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	279,528,337	348,158,695	193,039,474	283,076,863	336,082,986
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	605,653,230	573,383,494	515,841,206	642,073,914	20,807,163
50. Total of above Lines 44 to 49	1,503,572,851	1,593,708,803	1,119,370,016	1,469,052,021	356,890,149
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)	239,967,073	155,240,838	154,077,968	67,308,015	133,974,205
53. Total admitted assets (Page 2, Line 28, Col. 3)	67,262,502,611	60,416,250,451	57,914,703,373	56,495,202,539	51,098,305,638
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	2,320,212,407	2,353,707,252	2,252,880,309	2,721,528,056	1,769,248,626
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(192,814,160)	(35,288,652)	(82,977,289)	50,356,585	34,004,922
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(115,559,346)	98,678,928	47,016,421	(156,285,136)	(165,536,144)
57. Total of above Lines 54, 55 and 56	2,011,838,901	2,417,097,528	2,216,919,440	2,615,599,505	1,637,717,405
Benefits and Reserve Increase (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)	2,928,035,123	2,941,292,679	2,700,334,625	2,399,232,293	2,294,579,845
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	37,861	324,997	8,118	241,916	37,640
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	733,835,284	680,413,830	812,777,737	1,291,517,215	883,154,053
61. Increase in A & H reserves (Line 19, Col. 6)	2,231	9,811	26,435	(3,072)	4,757
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	687,361	730,143	746,569	781,264	824,626
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 100.00	8.0	13.8	13.8	13.3	9.7
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	3.6	4.2	4.3	4.4	4.2
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	502.8	4,169.1	351.1	2,160.7	567.5
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-group health (Sch. H, Part 3, Line 3.1, Col. 2)	72,154	69,923	60,112	33,677	36,749
69. Prior years' claim liability and reserve-group health (Sch. H, Part 3, Line 3.2, Col. 2)	69,923	60,112	33,677	36,749	31,993
70. Incurred losses on prior years' claims-health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	(1,000)	(1,000)	(1,000)	(1,000)	(913)
71. Prior years' claim liability and reserve-health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)	473,998	504,356	627,944	688,832	754,050
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)	26,137,158	5,345,137	47,545,592	69,988,526	129,866,778
74. Ordinary-individual annuities (Page 6, Col. 4)	257,372,480	313,964,861	329,405,329	321,230,365	276,376,438
75. Ordinary-supplementary contracts	xxx	xxx	9,439,853	3,794,054	3,901,606
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)	2,556,411	3,008,842	(112,592)	(245,103)	4,096,650
78. Group annuities (Page 6, Col. 5)	59,397,698	84,448,483	98,327,942	100,830,753	98,195,755
79. A & H-group (Page 6.5, Col. 3)			(83,519)	(157,770)	(32,133)
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(23,550)	(278,633)	60,029	(3,154)	7,258
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	345,440,197	406,488,691	484,582,633	495,437,671	512,412,353

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 2020 OF THE MIDLAND NATIONAL LIFE INSURANCE COMPANY

DIRECT BUSINESS IN THE STATE OF Consolidated

DURING THE YEAR 2020

NAIC Group Code 00431

LIFE INSURANCE

NAIC Company Code 66044

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,830,887,510		21,349,481		1,852,236,991
2. Annuity considerations	5,651,496,640		48,093,442		5,699,590,082
3. Deposit-type contract funds	172,951,356	XXX		XXX	172,951,356
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	7,655,335,506		69,442,923		7,724,778,429
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	170,366				170,366
6.2 Applied to pay renewal premiums	9,630				9,630
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	584,420				584,420
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	764,416				764,416
Annuities:					
7.1 Paid in cash or left on deposit	2,129				2,129
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)	2,129				2,129
8. Grand Totals (Lines 6.5 + 7.4)	766,545				766,545
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	620,643,382		16,885,133		637,528,515
10. Matured endowments	863,721				863,721
11. Annuity benefits	519,766,265		169,760,528		689,526,793
12. Surrender values and withdrawals for life contracts	1,995,738,166		1,019,245,940		3,014,984,106
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	79,023,780		61,353		79,085,133
15. Totals	3,216,035,314		1,205,952,954		4,421,988,268
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of remaining write-ins for Line 13 from overflow page					
1399. Total (Lines 1301 through 1303 + 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind. Pols.& Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	1,163	81,971,878			15	3,023,475			1,178	84,995,353
17. Incurred during current year	7,432	703,999,746			111	17,412,739			7,543	721,412,485
Settled during current year:										
18.1 By payment in full	7,138	619,853,861			104	16,885,133			7,242	636,738,994
18.2 By payment on compromised claims										
18.3 Totals paid	7,138	619,853,861			104	16,885,133			7,242	636,738,994
18.4 Reduction by compromise	9	1,653,242							9	1,653,242
18.5 Amount rejected										
18.6 Total settlements	7,147	621,507,103			104	16,885,133			7,251	638,392,236
19. Unpaid Dec. 31, current year (16 + 17 - 18.6)	1,448	164,464,522			22	3,551,081			1,470	168,015,602
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	661,110	160,117,217,686		(a)	18,863	5,725,071,070			679,973	165,842,288,756
21. Issued during year	29,869	15,567,481,147			14	9,834,470			29,883	15,577,315,617
22. Other changes to in force (Net)	(32,301)	(7,326,751,047)			(785)	(240,850,651)			(33,086)	(7,567,601,698)
23. In force December 31 of current year	658,678	168,357,947,786		(a)	18,092	5,494,054,889			676,770	173,852,002,675

(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)	16,666	16,667		56,413	56,202
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)	1,309	1,815		10,642	10,642
25.2 Guaranteed renewable (b)	9,344	14,909		921	(9,925)
25.3 Non-renewable for stated reasons only (b)		(21)		73,248	
25.4 Other accident only	5,516	5,866		476	476
25.5 All other (b)	148	148		1	1
25.6 Totals (sum of Lines 25.1 to 25.5)	16,317	22,718		85,287	1,194
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	32,983	39,385		141,700	57,396

(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
							Number of			
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Individual Policies and Group Certificates	6 Amount of Insurance	7 Policies	8 Certificates	9 Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			661,117	160,117,623			48	18,815	5,725,071	165,842,694
2. Issued during year			29,869	15,567,481				14	9,834	15,577,316
3. Reinsurance assumed										
4. Revived during year			241	90,707				10	3,925	94,632
5. Increased during year (net)			166	51,966			5			51,966
6. Subtotals, Lines 2 to 5			30,276	15,710,155			5	24	13,759	15,723,914
7. Additions by dividends during year	XXX		XXX	1,425	XXX		XXX	XXX		1,425
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			691,393	175,829,203			53	18,839	5,738,831	181,568,034
Deductions during year:										
10. Death			6,742	674,421			XXX	102	17,471	691,891
11. Maturity			340	5,362			XXX			5,362
12. Disability							XXX			
13. Expiry			623	26,852					110	26,962
14. Surrender			11,754	2,988,137				293	73,162	3,061,299
15. Lapse			11,131	2,974,812				335	109,765	3,084,577
16. Conversion			2,118	801,266			XXX	XXX	XXX	801,266
17. Decreased (net)								70	44,268	44,268
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			32,708	7,470,850				800	244,776	7,715,626
21. In force end of year (b) (Line 9 minus Line 20)			658,685	168,358,353			53	18,039	5,494,055	173,852,408
22. Reinsurance ceded end of year	XXX		XXX	112,636,931	XXX		XXX	XXX	2,259,157	114,896,087
23. Line 21 minus Line 22	XXX		XXX	55,721,422	XXX	(a)	XXX	XXX	3,234,898	58,956,320
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

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	17,550
25. Other paid-up insurance			24,914	298,244
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			1,338	24,246
28. Term policies-other	14,356	9,013,353	202,898	83,046,787
29. Other term insurance-decreasing	XXX		XXX	31,650
30. Other term insurance	XXX	12,826	XXX	2,375,162
31. Totals, (Lines 27 to 30)	14,356	9,026,179	204,236	85,477,845
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	582
33. Totals, extended term insurance	XXX	XXX	4,463	90,141
34. Totals, whole life and endowment	15,513	6,541,303	449,986	82,789,785
35. Totals (Lines 31 to 34)	29,869	15,567,481	658,685	168,358,353

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	15,567,481		168,307,776	50,577
38. Credit Life (Group and Individual)				
39. Group	9,834		5,494,055	
40. Totals (Lines 36 to 39)	15,577,316		173,801,831	50,577

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	18,039	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			8,218	1,632,352

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	603,229

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 computed value

47.2 Actual computed value

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	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			79,919	4,304,281			2	20
49. Disability Income			15,802	75,083				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	95,721	(a) 4,379,364		(a)	2	(a) 20

(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	3,384	6,139		
2. Issued during year	160	643		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	3,544	6,782		
Deductions during year:				
6. Decreased (net)	121	917		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	121	917		
9. In force end of year (line 5 minus line 8)	3,423	5,865		
10. Amount on deposit		(a) 40,036,248		(a)
11. Income now payable	3,423	4,836		
12. Amount of income payable	(a) 16,506,263	(a) 50,843,201	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	3,436	285,586	48	94,599
2. Issued during year	62	33,301		112
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	3,498	318,887	48	94,711
Deductions during year:				
6. Decreased (net)	443	19,670		9,644
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	443	19,670		9,644
9. In force end of year (line 5 minus line 8)	3,055	299,217	48	85,067
Income now payable:				
10. Amount of income payable	(a) 30,622,248	XXX	XXX	(a) 370,809
Deferred fully paid:				
11. Account balance	XXX	(a) 6,798,089,202	XXX	(a) 463,549,606
Deferred not fully paid:				
12. Account balance	XXX	(a) 24,408,301,092	XXX	(a) 5,389,210,425

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	30	12,946			284	42,909
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	30	XXX		XXX	284	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	1	XXX		XXX	26	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	1	XXX		XXX	26	XXX
10. In force end of year (line 5 minus line 9)	29	(a) 16,666		(a)	258	(a) 35,802

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	2,466	2,774
2. Issued during year	2	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	2,468	2,774
Deductions during year:		
6. Decreased (net)	269	157
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	269	157
9. In force end of year (line 5 minus line 8)	2,199	2,617
10. Amount of account balance	(a) 50,019,860	(a) 9,443,270

(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	41,232,484
2. Current year's realized pre-tax capital gains/(losses) of $ 43,776,680 transferred into the reserve net of taxes of $ 9,193,103	34,583,578
3. Adjustment for current year's liability gains/(losses) released from the reserve	7,278,699
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	83,094,761
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	22,462,863
6. Reserve as of December 31, current year (Line 4 minus Line 5)	60,631,898

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. 2020	23,832,784	(2,832,537)	1,462,616	22,462,863
2. 2021	16,496,133	2,155,837	1,379,703	20,031,673
3. 2022	9,716,144	(141,743)	1,064,698	10,639,099
4. 2023	4,060,709	1,450,288	861,344	6,372,342
5. 2024	855,965	3,094,634	749,285	4,699,884
6. 2025	(368,702)	4,806,507	661,327	5,099,131
7. 2026	(569,276)	5,342,835	576,539	5,350,099
8. 2027	(557,667)	4,626,874	429,566	4,498,773
9. 2028	(570,448)	3,881,754	227,258	3,538,563
10. 2029	(934,878)	3,123,983	85,282	2,274,387
11. 2030	(1,012,337)	2,346,434	36,455	1,370,552
12. 2031	(890,150)	1,781,254	22,097	913,202
13. 2032	(499,200)	1,457,170	1,615	959,586
14. 2033	(268,516)	1,111,594	(18,280)	824,798
15. 2034	(190,531)	744,069	(29,611)	523,926
16. 2035	(454,947)	380,885	(30,607)	(104,669)
17. 2036	(707,147)	181,322	(27,377)	(553,202)
18. 2037	(1,062,040)	153,175	(24,513)	(933,378)
19. 2038	(1,174,868)	124,359	(20,952)	(1,071,461)
20. 2039	(1,111,670)	92,758	(18,285)	(1,037,197)
21. 2040	(1,183,007)	58,530	(16,508)	(1,140,985)
22. 2041	(1,102,958)	49,615	(16,095)	(1,069,438)
23. 2042	(765,809)	62,071	(14,566)	(718,304)
24. 2043	(288,443)	74,983	(14,315)	(227,775)
25. 2044	(42,157)	84,412	(13,215)	29,040
26. 2045	(11,235)	101,209	(11,444)	78,530
27. 2046	14,957	95,500	(9,494)	100,962
28. 2047	9,184	75,966	(7,271)	77,879
29. 2048	8,052	54,261	(4,785)	57,528
30. 2049	4,542	34,727	(1,768)	37,501
31. 2050 and Later		10,852		10,852
32. Total (Lines 1 to 31)	41,232,484	34,583,578	7,278,699	83,094,761

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	306,114,112	59,727,277	365,841,389	16,001,872	114,564,454	130,566,326	496,407,714
2. Realized capital gains/(losses) net of taxes-General Account	(70,407,152)	(45,388,877)	(115,796,029)	(31,901)	(37,611,478)	(37,643,379)	(153,439,408)
3. Realized capital gains/(losses) net of taxes-Separate Accounts	(2,998,978)		(2,998,978)				(2,998,978)
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	1,095,630	(3,947,865)	(2,852,236)	19,618,844	419,245	20,038,089	17,185,854
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	113,771,684	12,942,825	126,714,509		10,336,567	10,336,567	137,051,076
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	347,575,295	23,333,360	370,908,655	35,588,815	87,708,787	123,297,602	494,206,257
9. Maximum reserve	491,805,764	54,607,444	546,413,208	49,773,737	173,477,212	223,250,949	769,664,157
10. Reserve objective	303,223,945	41,994,068	345,218,013	49,295,255	162,455,484	211,750,739	556,968,752
11. 20% of (Line 10 - Line 8)	(8,870,270)	3,732,142	(5,138,128)	2,741,288	14,949,339	17,690,627	12,552,499
12. Balance before transfers (Lines 8 + 11)	338,705,025	27,065,502	365,770,527	38,330,103	102,658,127	140,988,229	506,758,756
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	338,705,025	27,065,502	365,770,527	38,330,103	102,658,127	140,988,229	506,758,756

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		LONG-TERM BONDS										
1		Exempt Obligations	3,194,831,346	XXX	XXX	3,194,831,346						
2.1	1	NAIC Designation Category 1.A	11,360,076,989	XXX	XXX	11,360,076,989	0.0005	5,680,038	0.0016	18,176,123	0.0033	37,488,254
2.2	1	NAIC Designation Category 1.B	1,715,214,280	XXX	XXX	1,715,214,280	0.0005	857,607	0.0016	2,744,343	0.0033	5,660,207
2.3	1	NAIC Designation Category 1.C	3,027,314,993	XXX	XXX	3,027,314,993	0.0005	1,513,657	0.0016	4,843,704	0.0033	9,990,139
2.4	1	NAIC Designation Category 1.D	3,855,054,858	XXX	XXX	3,855,054,858	0.0005	1,927,527	0.0016	6,168,088	0.0033	12,721,681
2.5	1	NAIC Designation Category 1.E	2,447,645,504	XXX	XXX	2,447,645,504	0.0005	1,223,823	0.0016	3,916,233	0.0033	8,077,230
2.6	1	NAIC Designation Category 1.F	3,808,413,875	XXX	XXX	3,808,413,875	0.0005	1,904,207	0.0016	6,093,462	0.0033	12,567,766
2.7	1	NAIC Designation Category 1.G	4,529,821,821	XXX	XXX	4,529,821,821	0.0005	2,264,911	0.0016	7,247,715	0.0033	14,948,412
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	30,743,542,319	XXX	XXX	30,743,542,319		15,371,771		49,189,668		101,453,690
3.1	2	NAIC Designation Category 2.A	3,475,796,578	XXX	XXX	3,475,796,578	0.0021	7,299,173	0.0064	22,245,098	0.0106	36,843,444
3.2	2	NAIC Designation Category 2.B	6,675,203,449	XXX	XXX	6,675,203,449	0.0021	14,017,927	0.0064	42,721,302	0.0106	70,757,157
3.3	2	NAIC Designation Category 2.C	4,331,683,551	XXX	XXX	4,331,683,551	0.0021	9,096,535	0.0064	27,722,775	0.0106	45,915,846
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	14,482,683,578	XXX	XXX	14,482,683,578		30,413,636		92,689,175		153,516,446
4.1	3	NAIC Designation Category 3.A	664,740,793	XXX	XXX	664,740,793	0.0099	6,580,934	0.0263	17,482,683	0.0376	24,994,254
4.2	3	NAIC Designation Category 3.B	419,315,183	XXX	XXX	419,315,183	0.0099	4,151,220	0.0263	11,027,989	0.0376	15,766,251
4.3	3	NAIC Designation Category 3.C	538,976,680	XXX	XXX	538,976,680	0.0099	5,335,869	0.0263	14,175,087	0.0376	20,265,523
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	1,623,032,656	XXX	XXX	1,623,032,656		16,068,023		42,685,759		61,026,028
5.1	4	NAIC Designation Category 4.A	233,829,425	XXX	XXX	233,829,425	0.0245	5,728,821	0.0572	13,375,043	0.0817	19,103,864
5.2	4	NAIC Designation Category 4.B	510,020,791	XXX	XXX	510,020,791	0.0245	12,495,509	0.0572	29,173,189	0.0817	41,668,699
5.3	4	NAIC Designation Category 4.C	581,664,907	XXX	XXX	581,664,907	0.0245	14,250,790	0.0572	33,271,233	0.0817	47,522,023
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,325,515,122	XXX	XXX	1,325,515,122		32,475,121		75,819,465		108,294,586
6.1	5	NAIC Designation Category 5.A	48,153,954	XXX	XXX	48,153,954	0.0630	3,033,699	0.1128	5,431,766	0.1880	9,052,943
6.2	5	NAIC Designation Category 5.B	182,366,071	XXX	XXX	182,366,071	0.0630	11,489,062	0.1128	20,570,893	0.1880	34,284,821
6.3	5	NAIC Designation Category 5.C	21,291,379	XXX	XXX	21,291,379	0.0630	1,341,357	0.1128	2,401,668	0.1880	4,002,779
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	251,811,405	XXX	XXX	251,811,405		15,864,119		28,404,326		47,340,544
7	6	NAIC 6	18,039,455	XXX	XXX	18,039,455			0.2370	4,275,351	0.2370	4,275,351
8		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	51,639,455,881	XXX	XXX	51,639,455,881	XXX	110,192,669	XXX	293,063,744	XXX	475,906,644
		PREFERRED STOCKS										
10	1	Highest Quality	51,000,000	XXX	XXX	51,000,000	0.0005	25,500	0.0016	81,600	0.0033	168,300
11	2	High Quality	583,010,695	XXX	XXX	583,010,695	0.0021	1,224,322	0.0064	3,731,268	0.0106	6,179,913
12	3	Medium Quality	166,550,000	XXX	XXX	166,550,000	0.0099	1,648,845	0.0263	4,380,265	0.0376	6,262,280
13	4	Low Quality	8,750,000	XXX	XXX	8,750,000	0.0245	214,375	0.0572	500,500	0.0817	714,875
14	5	Lower Quality	464,988	XXX	XXX	464,988	0.0630	29,294	0.1128	52,451	0.1880	87,418
15	6	In or Near Default	260,100	XXX	XXX	260,100			0.2370	61,644	0.2370	61,644
16		Affiliated Life with AVR		XXX	XXX							
17		Total Preferred Stocks (Sum of Lines 10 through 16)	810,035,783	XXX	XXX	810,035,783	XXX	3,142,337	XXX	8,807,728	XXX	13,474,430

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		SHORT-TERM BONDS										
18		Exempt Obligations		XXX	XXX							
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F	1,000,720	XXX	XXX	1,000,720	0.0005	500	0.0016	1,601	0.0033	3,302
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	1,000,720	XXX	XXX	1,000,720		500		1,601		3,302
20.1	2	NAIC Designation Category 2.A	4,302,045	XXX	XXX	4,302,045	0.0021	9,034	0.0064	27,533	0.0106	45,602
20.2	2	NAIC Designation Category 2.B	130,000,000	XXX	XXX	130,000,000	0.0021	273,000	0.0064	832,000	0.0106	1,378,000
20.3	2	NAIC Designation Category 2.C	6,000,000	XXX	XXX	6,000,000	0.0021	12,600	0.0064	38,400	0.0106	63,600
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	140,302,045	XXX	XXX	140,302,045		294,634		897,933		1,487,202
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX							
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX							
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX							
24	6	NAIC 6		XXX	XXX				0.2370		0.2370	
25		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	141,302,765	XXX	XXX	141,302,765	XXX	295,135	XXX	899,534	XXX	1,490,504
		DERIVATIVE INSTRUMENTS										
26		Exchange Traded	156,896,624	XXX	XXX	156,896,624	0.0005	78,448	0.0016	251,035	0.0033	517,759
27	1	Highest Quality	126,190,115	XXX	XXX	126,190,115	0.0005	63,095	0.0016	201,904	0.0033	416,427
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				0.2370		0.2370	
33		Total Derivative Instruments	283,086,739	XXX	XXX	283,086,739	XXX	141,543	XXX	452,939	XXX	934,186
34		Total (Lines 9 + 17 + 25 + 33)	52,873,881,167	XXX	XXX	52,873,881,167	XXX	113,771,684	XXX	303,223,945	XXX	491,805,764

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1+2+3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
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	10,000,000		XXX	10,000,000	0.0015	15,000	0.0034	34,000	0.0046	46,000
42		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43		Commercial Mortgages - All Other - CM1 - Highest Quality	1,958,234,574		XXX	1,958,234,574	0.0011	2,154,058	0.0057	11,161,937	0.0074	14,490,936
44		Commercial Mortgages - All Other - CM2 - High Quality	2,135,180,357		XXX	2,135,180,357	0.0040	8,540,721	0.0114	24,341,056	0.0149	31,814,187
45		Commercial Mortgages - All Other - CM3 - Medium Quality	267,698,510		XXX	267,698,510	0.0069	1,847,120	0.0200	5,353,970	0.0257	6,879,852
46		Commercial Mortgages - All Other - CM4 - Low Medium Quality	32,160,500		XXX	32,160,500	0.0120	385,926	0.0343	1,103,105	0.0428	1,376,469
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				0.1942		0.1942	
54		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
55		Residential Mortgages - All Other			XXX				0.0149		0.0149	
56		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
57		Commercial Mortgages - All Other			XXX				0.1942		0.1942	
58		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,403,273,941		XXX	4,403,273,941	XXX	12,942,825	XXX	41,994,068	XXX	54,607,444
59		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,403,273,941		XXX	4,403,273,941	XXX	12,942,825	XXX	41,994,068	XXX	54,607,444

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated Public	289,846,058	XXX	XXX	289,846,058			0.1600 [a]	46,375,369	0.1600 [a]	46,375,369
2		Unaffiliated Private	10,843,822	XXX	XXX	10,843,822			0.1945	2,109,123	0.1945	2,109,123
3		Federal Home Loan Bank	132,911,800	XXX	XXX	132,911,800			0.0061	810,762	0.0097	1,289,244
4		Affiliated Life with AVR	279,528,337	XXX	XXX	279,528,337						
		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 or Near Default					XXX		XXX		XXX	
12		Unaffiliated Common Stock Public							0.1580 [a]		0.1580 [a]	
13		Unaffiliated Common Stock Private							0.1945		0.1945	
14		Real Estate					[b]		[b]		[b]	
15		Affiliated-Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
16		Affiliated - All Other		XXX	XXX				0.1945		0.1945	
17		Total Common Stock (Sum of Lines 1 through 16)	713,130,016			713,130,016	XXX		XXX	49,295,255	XXX	49,773,737
		REAL ESTATE										
18		Home Office Property (General Account only)	100,995,325			100,995,325			0.0912	9,210,774	0.0912	9,210,774
19		Investment Properties							0.0912		0.0912	
20		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
21		Total Real Estate (Sum of Lines 18 through 20)	100,995,325			100,995,325	XXX		XXX	9,210,774	XXX	9,210,774
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt Obligations		XXX	XXX							
23	1	Highest Quality	28,078,761	XXX	XXX	28,078,761	0.0005	14,039	0.0016	44,926	0.0033	92,660
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	347,191,448	XXX	XXX	347,191,448	0.0245	8,506,190	0.0572	19,859,351	0.0817	28,365,541
27	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or Near Default		XXX	XXX				0.2370		0.2370	
29		Total with Bond Characteristics (Sum of Lines 22 through 28)	375,270,208	XXX	XXX	375,270,208	XXX	8,520,230	XXX	19,904,277	XXX	28,458,201

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest Quality	302,880,819	XXX	XXX	302,880,819	0.0005	151,440	0.0016	484,609	0.0033	999,507
31	2	High Quality	234,282,198	XXX	XXX	234,282,198	0.0021	491,993	0.0064	1,499,406	0.0106	2,483,391
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				0.2370		0.2370	
36		Affiliated Life with AVR		XXX	XXX							
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	537,163,017	XXX	XXX	537,163,017	XXX	643,433	XXX	1,984,015	XXX	3,482,898
		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				0.1942		0.1942	
52		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
53		Residential Mortgages - All Other			XXX				0.0149		0.0149	
54		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
55		Commercial Mortgages - All Other			XXX				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	169,986,058		XXX	169,986,058	0.0069	1,172,904	0.0200	3,399,721	0.0257	4,368,642
61		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62		Unaffiliated - In Process of Foreclosure			XXX				0.1942		0.1942	
63		Total Unaffiliated (Sum of Lines 57 through 62)	169,986,058		XXX	169,986,058	XXX	1,172,904	XXX	3,399,721	XXX	4,368,642
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	169,986,058		XXX	169,986,058	XXX	1,172,904	XXX	3,399,721	XXX	4,368,642

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated Public		XXX	XXX				0.1580 [a]		0.1580 [a]	
66		Unaffiliated Private	575,236,674	XXX	XXX	575,236,674			0.1945	111,883,533	0.1945	111,883,533
67		Affiliated Life with AVR		XXX	XXX							
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
69		Affiliated Other - All Other		XXX	XXX				0.1945		0.1945	
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	575,236,674	XXX	XXX	575,236,674	XXX		XXX	111,883,533	XXX	111,883,533
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home Office Property (General Account only)							0.0912		0.0912	
72		Investment Properties	87,575,239			87,575,239			0.0912	7,986,862	0.0912	7,986,862
73		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	87,575,239			87,575,239	XXX		XXX	7,986,862	XXX	7,986,862
		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					0.0042		0.0042	
82		NAIC 2 Working Capital Finance Investments		XXX					0.0137		0.0137	
83		Other Invested Assets - Schedule BA	51,179,129	XXX		51,179,129			0.1580	8,086,302	0.1580	8,086,302
84		Other Short-Term Invested Assets - Schedule DA		XXX					0.1580		0.1580	
85		Total All Other (Sum of Lines 81, 82, 83 and 84)	51,179,129	XXX		51,179,129	XXX		XXX	8,086,302	XXX	8,086,302
86		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,796,410,326			1,796,410,326	XXX	10,336,567	XXX	153,244,711	XXX	164,266,438

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

Asset Valuation Reserve (Continued)
Basic Contribution, Reserve Objective and Maximum Reserve Calculations Replications (Synthetic) Assets

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
DC - Other Than Mortgage Loans								
DC - Mortgage Loans								
EC - Common Stock								
EC - Real Estate and Other Inv Assets								
0599999 Totals								

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
Disposed Death Claims - Ordinary							
1508036467	133453	FL	2019	100,000	10,000		Paid-Compromised
1505132542	135597	MA	2019	500,000	3,283		Denied-Misrepresentation
1508027736	139187	MO	2019	100,000	3,514		Denied-Misrepresentation
1503123230	141481	ND	2019	250,000	1,075		Denied-Misrepresentation
1505174265	146429	TX	2019	25,000	133		Denied-Misrepresentation
1502436540	153035	ND	2019	100,000	101,573		Paid-Compromised
1505191792	153889	VA	2020	250,000	82		Denied-Misrepresentation
1508054382	155988	FL	2020	350,000	513		Denied-Misrepresentation
1503119517	157997	TX	2020	100,000	1,586		Denied-Misrepresentation
0199999 - Disposed Death Claims - Ordinary				1,775,000	121,758		XXX
Subtotals - Disposed Death Claims - Credit							
Disposed Death Claims - Group							
Disposed Death Claims - Industrial							
0599999 - Subtotals - Disposed - Death Claims				1,775,000	121,758		XXX
Additional Accidental Death Benefits - Ordinary							
Additional Accidental Death Benefits - Credit							
Additional Accidental Death Benefits - Group							
Additional Accidental Death Benefits - Industrial							
Disability Benefits Claims - Ordinary							
Disability Benefits Claims - Credit							
Disability Benefits Claims - Group							
Disability Benefits Claims - Industrial							
Matured Endowments Claims - Ordinary							
Matured Endowments Claims - Credit							
Matured Endowments Claims - Group							
Matured Endowments Claims - Industrial							
Annuities With Life Contingencies Claims - Ordinary							
Annuities With Life Contingencies Claims - Credit							
Annuities With Life Contingencies Claims - Group							
Annuities With Life Contingencies Claims - Industrial							
2699999 - Subtotals - Claims Disposed of During Current Year				1,775,000	121,758		XXX
Resisted Death Claims - Ordinary							
Resisted Death Claims - Credit							
Resisted Death Claims - Group							
Resisted Death Claims - Industrial							
Resisted Additional Accidental Death Benefits - Ordinary							
Resisted Additional Accidental Death Benefits - Credit							
Resisted Additional Accidental Death Benefits - Group							
Resisted Additional Accidental Death Benefits - Industrial							
Resisted Disability Benefits Claims - Ordinary							
Resisted Disability Benefits Claims - Credit							
Resisted Disability Benefits Claims - Group							
Resisted Disability Benefits Claims - Industrial							
Resisted Matured Endowments Claims - Ordinary							
Resisted Matured Endowments Claims - Credit							
Resisted Matured Endowments Claims - Group							
Resisted Matured Endowments Claims - Industrial							
Resisted Annuities With Life Contingencies - Ordinary							
Resisted Annuities With Life Contingencies - Credit							
Resisted Annuities With Life Contingencies - Group							
Resisted Annuities With Life Contingencies - Industrial							

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		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	7,973	XXX	7,865	XXX		XXX		XXX		XXX	108	XXX		XXX		XXX		XXX
2. Premiums earned	7,973	XXX	7,865	XXX		XXX		XXX		XXX	108	XXX		XXX		XXX		XXX
3. Incurred claims	40,092	502.8	40,092	509.7														
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	40,092	502.8	40,092	509.7														
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(32,119)	(402.8)	(32,227)	(409.7)							108	100.0						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(32,119)	(402.8)	(32,227)	(409.7)							108	100.0						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 through 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 A&H (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									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits									
3. Total contract reserves, current year									
4. Total contract reserves, prior year									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	472,904	72,154					400,750		
2. Total prior year	543,921	69,923					473,998		
3. Increase	(71,017)	2,231					(73,248)		

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									
1.2 On claims incurred during current year	111,109	37,861					73,248		
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	71,154	72,154					(1,000)		
2.2 On claims incurred during current year	401,750						401,750		
3. Test:									
3.1 Lines 1.1 and 2.1	71,154	72,154					(1,000)		
3.2 Claim reserves and liabilities, December 31 prior year	543,921	69,923					473,998		
3.3 Line 3.1 minus Line 3.2	(472,767)	2,231					(474,998)		

PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims	514,899	514,899							
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	25,001	8,801			1,309	9,238		5,506	148
2. Premiums earned	31,411	8,802			1,815	14,802	(21)	5,866	148
3. Incurred claims	532,202	531,009			10,642	(9,925)		476	1
4. Commissions	507				22	158		94	233

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			57,396	57,396
2. Beginning Claim Reserves and Liabilities			641,665	641,665
3. Ending Claim Reserves and Liabilities			557,361	557,361
4. Claims Paid			141,700	141,700
B. Assumed Reinsurance:				
5. Incurred Claims			514,899	514,899
6. Beginning Claim Reserves and Liabilities			7,185,831	7,185,831
7. Ending Claim Reserves and Liabilities			7,371,437	7,371,437
8. Claims Paid			329,292	329,292
C. Ceded Reinsurance:				
9. Incurred Claims			532,202	532,202
10. Beginning Claim Reserves and Liabilities			7,283,575	7,283,575
11. Ending Claim Reserves and Liabilities			7,455,895	7,455,895
12. Claims Paid			359,883	359,883
D. Net:				
13. Incurred Claims			40,092	40,092
14. Beginning Claim Reserves and Liabilities			543,921	543,921
15. Ending Claim Reserves and Liabilities			472,904	472,904
16. Claims Paid			111,109	111,109
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			40,092	40,092
18. Beginning Reserves and Liabilities			543,921	543,921
19. Ending Reserves and Liabilities			472,904	472,904
20. Paid Claims and Cost Containment Expenses			111,109	111,109

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
General Account - Affiliates - U.S. - Captive												
General Account - Affiliates - U.S. - Other												
66974	36-2428931	10/01/2014	NORTH AMER CO LIFE & HLTH INS	IA	CO/I	OL		678,879,776	12,928,795	5,288,715		
0299999 - General Account - Affiliates - U.S. - Other								678,879,776	12,928,795	5,288,715		
0399999 - General Account - Affiliates - U.S. - Total								678,879,776	12,928,795	5,288,715		
General Account - Affiliates - Non-U.S. - Captive												
General Account - Affiliates - Non-U.S. - Other												
0799999 - General Account - Affiliates - Total Affiliates								678,879,776	12,928,795	5,288,715		
General Accoun - Non-Affiliates - U.S. Non-Affiliates												
62510	42-1468417	01/01/1997	EQUITRUST LIFE INS CO	IL	CO/I	OL	10,705,751	3,445,877	134,236			
65676	35-0472300	01/11/1954	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	197,414	1,828	1,066			
65676	35-0472300	01/11/1977	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	212,697	2,385				
70319	36-1933760	03/13/1991	WASHINGTON NATL INS CO	IN	CO/I	OL	146,241	18,964				
0899999 - General Account - Non-Affiliates - U.S. Non-Affiliates							11,262,103	3,469,053	135,302			
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - General Account - Non-Affiliates - Total Non-Affiliates							11,262,103	3,469,053	135,302			
1199999 - General Account - Total General Account							11,262,103	682,348,829	13,064,097	5,288,715		
Separate Accounts - Affiliates - U.S. - Captive												
Separate Accounts - Affiliates - U.S. - Other												
Separate Accounts - Affiliates - Non-U.S. - Captive												
Separate Accounts - Affiliates - Non-U.S. - Other												
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates												
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							11,262,103	682,348,829	13,064,097	5,288,715		
9999999 Totals							11,262,103	682,348,829	13,064,097	5,288,715		

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
Affiliates - U.S. - Captive												
Affiliates - U.S. - Other												
Affiliates - Non-U.S. - Captive												
Affiliates - Non-U.S. - Other												
Non-Affiliates - U.S. Non-Affiliates												
00000	AA-9995000	12/01/1985	AMERICAN ACCIDENT REINS GRP I	NY	OTH/G	OH				947,767		87,638
00000	AA-9995001	12/01/1985	AMERICAN ACCIDENT REINS GRP II	NY	OTH/G	OH				338,673		60,000
60895	35-0145825	01/02/2000	AMERICAN UNITED LIFE INS CO	IN	OTH/G	OH				911,774		25,000
20281	13-1963496	10/01/1992	FEDERAL INS CO	IN	OTH/G	OH				952,356		100,000
00000	AA-1122000	01/01/2000	LLOYDS OF LONDON	GBR	OTH/G	OH				8,972		
83550	52-1548741	07/01/1994	US BUSINESS OF LONDON LIFE INS CO	MI	OTH/G	OH				44,926		
83550	52-1548741	07/01/1999	US BUSINESS OF LONDON LIFE INS CO	MI	OTH/G	OH				93,580		
00000	AA-9995050	01/01/1986	PINEHURST ACCIDENT REINS GRP	NJ	OTH/G	OH				1,705,156		60,000
62235	01-0278678	01/01/1991	UNUM LIFE INS CO OF AMER	ME	OTH/G	OH				29,354		
62235	01-0278678	10/01/1996	UNUM LIFE INS CO OF AMER	ME	OTH/G	OH				2,338,880		101,250
0899999 - Non-Affiliates - U.S. Non-Affiliates										7,371,437		433,888
Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - Non-Affiliates - Total Non-Affiliates										7,371,437		433,888
1199999 - Total U.S. (Sum of 0399999 and 0899999)										7,371,437		433,888
9999999 Totals										7,371,437		433,888

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
Life and Annuity - Affiliates - U.S. - Captive						
Life and Annuity - Affiliates - U.S. - Other						
83607	43-1380564	10/01/2009	GUGGENHEIM LIFE & ANN CO	DE		815,890
0299999 - Life and Annuity - Affiliates - U.S. - Other						815,890
0399999 - Life and Annuity - Affiliates - U.S. - Total						815,890
Life and Annuity - Affiliates - Non-U.S. - Captive						
Life and Annuity - Affiliates - Non-U.S. - Other						
0799999 - Life and Annuity - Affiliates - Total Affiliates						815,890
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
62345	47-0766667	01/01/1987	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	158,490	333,633
80659	82-4533188	03/14/1969	US BUSINESS OF CANADA LIFE ASSUR CO	MI	892,700	2,953,610
68276	48-1024691	02/01/1983	EMPLOYERS REASSUR CORP	KS		513,961
86258	13-2572994	09/01/1981	GENERAL RE LIFE CORP	CT		91,085
88340	59-2859797	08/15/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	1,577,707	2,584,493
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	1,993,275	1,900,142
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	1,045,245	3,521,012
85472	13-2740556	04/01/1986	NATIONAL SECURITY LIFE & ANN CO	NY		50,832
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI		4,528,631
93572	43-1235868	07/01/1997	RGA REINS CO	MO	4,830,097	16,506,833
93572	43-1235868	01/01/2002	RGA REINS CO	MO		10,714,774
93572	43-1235868	04/01/2005	RGA REINS CO	MO		4,976,814
64688	75-6020048	04/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	275,213	1,023,934
64688	75-6020048	06/15/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	22,340	148,954
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	665,059	3,300,765
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	434,323	1,852,501
87017	62-1003368	01/01/1982	SCOR GLOBAL LIFE RE INS CO OF DE	DE	182,159	1,003,482
97071	13-3126819	10/01/2003	SCOR GLOBAL LIFE USA REINS CO	DE	2,738,511	5,706,215
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	4,908,197	856,704
68713	84-0499703	04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	103,619	799,702
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	1,530,307	42,354,627
0899999 - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates					21,357,243	105,722,704
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	BMU		100,082
00000	AA-1580095	08/13/2008	THE TOA REINS CO LTD	JPN	117,123	680,772
0999999 - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates					117,123	780,854
1099999 - Life and Annuity - Non-Affiliates - Total Non-Affiliates					21,474,365	106,503,558
1199999 - Life and Annuity - Total Life and Annuity					21,474,365	107,319,448
Accident and Health - Affiliates - U.S. - Captive						
Accident and Health - Affiliates - U.S. - Other						
Accident and Health - Affiliates - Non-U.S. - Captive						
Accident and Health - Affiliates - Non-U.S. - Other						
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
80802	38-1082080	01/01/1984	US BR SUN LIFE ASSUR CO OF CANADA	MI		7,372,437
1999999 - Accident and Health - Non-Affiliates - U.S. Non-Affiliates						7,372,437
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2199999 - Accident and Health - Non-Affiliates - Total Non-Affiliates						7,372,437
2299999 - Accident and Health - Total Accident and Health						7,372,437
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					21,357,243	113,911,031
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					117,123	780,854
9999999 Totals—Life, Annuity and Accident and Health					21,474,365	114,691,885

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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
General Account - Authorized - Affiliates - U.S. - Captive														
00000	27-4013872	12/31/2012	MIDLAND REINSURANCE COMPANY	IA	COFW/I	AXXX	157,954,447	1,067,683,016	974,256,309	60,844,969	6,572,870	7,011,061		626,777,768
00000	61-1583842	12/31/2011	SOLBERG REINSURANCE COMPANY	IA	COFW/I	XXXL	25,079,975,196	540,542,585	535,802,720	55,630,180	31,285,026	39,106,283		191,472,492
00000	84-3081181	09/30/2019	CANAL REINSURANCE COMPANY	IA	COFW/I	XXXL	21,061,650,340	294,575,769	240,666,548	57,696,511	70,075,349	75,059,876		113,471,124
0199999 - General Account - Authorized - Affiliates - U.S. - Captive							46,299,579,983	1,902,801,370	1,750,725,577	174,171,660	107,933,246	121,177,220		931,721,384
General Account - Authorized - Affiliates - U.S. - Other														
83607	43-1380564	10/01/2009	GUGGENHEIM LIFE & ANN CO	DE	CO/I	FA		127,536,758	135,842,586					
0299999 - General Account - Authorized - Affiliates - U.S. - Other								127,536,758	135,842,586					
0399999 - General Account - Authorized - Affiliates - U.S. - Total							46,299,579,983	2,030,338,129	1,886,568,163	174,171,660	107,933,246	121,177,220		931,721,384
General Account - Authorized - Affiliates - Non-U.S. - Captive														
General Account - Authorized - Affiliates - Non-U.S. - Other														
0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates							46,299,579,983	2,030,338,129	1,886,568,163	174,171,660	107,933,246	121,177,220		931,721,384
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
61395	87-0115120	01/01/1989	BENEFICIAL LIFE INS CO	UT	CO/I	OL	22,924,400	16,456,208	17,006,903	726,400				
61395	87-0115120	01/01/1989	BENEFICIAL LIFE INS CO	UT	CO/I	XXXL	77,629	16,589	24,000					
61395	87-0115120	01/01/1989	BENEFICIAL LIFE INS CO	UT	CO/I	AXXX	14,895	10	9					
62345	47-0766667	01/01/1987	BERKSHIRE HATHAWAY LIFE INS CO NE	NE	YRT/I	OL	188,927,783	232,451	230,251	2,104,303				
80659	82-4533188	01/01/1977	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL	186,930,673	6,912,228	8,292,976	139,518				
80659	82-4533188	01/01/1977	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	976,457,588	30,968,106	36,053,875	2,248,890				
80659	82-4533188	03/14/1969	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	2,065,218,008	1,954,488	1,975,726	6,033,782				
62308	06-0303370	01/01/1981	CONNECTICUT GEN LIFE INS CO	CT	YRT/I	OL				(6,706)				
68276	48-1024691	04/01/1980	EMPLOYERS REASSUR CORP	KS	CO/I	OL		131,954	122,410	11,338				
68276	48-1024691	04/01/1980	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	458,138,674	14,296,040	16,290,141	909,329				
68276	48-1024691	09/01/1978	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	201,353,960	133,000	132,292	265,103				
68276	48-1024691	09/01/1978	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXLO	90,000	4	4	1,006,935				
86258	13-2572994	01/01/1973	GENERAL RE LIFE CORP	CT	CO/I	OL		13,588	16,323	(49,131)				
86258	13-2572994	01/01/1973	GENERAL RE LIFE CORP	CT	YRT/I	OL	53,121,472	42,027	41,753	315,472				
88340	59-2859797	08/15/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	7,043,783,104	2,395,438	2,256,967	6,197,931				
88340	59-2859797	08/15/1980	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXLO	2,538,474,383	3,951,180	3,167,866	11,826,597				
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	IA		83,936,488	62,270,613	17,849,272				
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	COFW/I	IA		43,814,011	44,852,533	200,671				55,331,014
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	FA		39,794,331	41,769,491					
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	OL	1,321,205,107	205,121,874	210,993,537	8,669,836				
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	XXXL	48,556,795	1,561,993	1,928,563	66,020				
65056	38-1659835	01/01/2003	JACKSON NATL LIFE INS CO	MI	CO/I	AXXX	223,052,678	30,070,561	30,490,513	1,270,985				
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	72,503,845	1,053,025	895,468	605,362				
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	373,026,276	7,123,514	8,503,988	1,550,425				
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	893,951,067	4,475,078	5,215,110	6,292,807				
65676	35-0472300	01/01/1954	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXLO	11,593,719	55,176	57,506	359,586				
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	OL	76,541,081	2,653,073	3,194,391	16,331				
66346	58-0828824	08/01/1997	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	277,053,838	9,776,977	11,492,070	669,877				
66346	58-0828824	01/01/1972	MUNICH AMER REASSUR CO	GA	YRT/I	OL	3,056,709,902	3,615,737	3,653,831	4,418,748				
66346	58-0828824	01/01/1972	MUNICH AMER REASSUR CO	GA	YRT/I	XXXLO	2,449,696,706	4,435,375	4,015,110	6,880,031				
88099	75-1608507	06/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL	1,528,771	21,563	22,428	30,420				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	CO/I	OL	64,813,732	1,851,922	2,074,656	495,784				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	CO/I	AXXX	132,034							
93572	43-1235868	07/01/1997	RGA REINS CO	MO	CO/I	XXXL	3,621,208,305	75,614,080	91,876,838	8,329,322				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	OL	9,068,540,205	10,869,225	12,214,195	12,757,432				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	XXXLO	1,925,603,374	4,136,206	3,726,004	27,551,225				
93572	43-1235868	01/01/2002	RGA REINS CO	MO	COFW/I	IA		2,029,397,078	2,154,559,585	12,635,893				2,058,006,301
93572	43-1235868	04/01/2005	RGA REINS CO	MO	COFW/I	IA		1,022,927,401	1,193,126,500	5,332,781				1,034,413,826
93572	43-1235868	07/01/2010	RGA REINS CO	MO	YRT/I	OL	2,651,817,587	838,494	867,935	6,114,270				
87017	62-1003368	01/01/1982	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	25,982,855	953,084	1,067,680	735,108				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	762,772,939	9,770,462	10,479,506	239,206				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXLO	359,841,181	763,977	759,324	6,076,543				
64688	75-6020048	08/13/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	171,970,206	77,145	80,283	691,996				
64688	75-6020048	09/15/1991	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	21,471,302	335,761	416,995	234,341				
64688	75-6020048	09/15/1991	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	2,149,000	38,373	74,906	17,430				
64688	75-6020048	09/15/1991	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	158,953,205	338,222	338,853	3,702,413				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL	16,639,793	502,872	501,795	211,263				

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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
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	AXXX	75,000							
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	2,217,658,119	52,230,135	62,992,962	4,841,199				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	871,490,609	2,486,303	2,493,641	1,307,929				
64688	75-6020048	01/01/1982	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXLO	5,177,353	19,965	25,477	3,018,828				
97071	13-3126819	01/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	5,383,510	171,353	187,887	99,443				
97071	13-3126819	01/01/1954	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	631,328,375	13,876,873	15,323,811	1,367,199				
97071	13-3126819	01/01/1932	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	3,816,032,003	1,897,171	1,927,335	652,333				
97071	13-3126819	01/01/1932	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXLO	1,703,556,889	3,527,972	3,531,705	16,352,221				
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	CO/I	OL	93,495,652	3,183,145	3,842,917	21,915				
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	CO/I	XXXL	971,915,536	11,580,639	32,237,427	2,112,893				
87572	23-2038295	08/01/2003	SCOTTISH RE US INC	DE	YRT/I	OL	155,588,689	291,313	280,512	886,018				
68713	84-0499703	08/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL		13,017	11,867	17,626				
68713	84-0499703	08/01/2003	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	190,888,866	5,218,653	5,995,088	341,799				
68713	84-0499703	08/01/2003	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	96,706,025	7,746,946	7,857,381	867,277				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	25,831,077	795,761	805,069	263,115				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	96,656			54				
82627	06-0839705	07/01/1991	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	1,368,068,875	38,515,615	44,754,113	3,452,610				
82627	06-0839705	01/01/1956	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	8,333,514,297	22,866,088	23,161,156	10,297,368				
82627	06-0839705	01/01/1956	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXLO	2,769,341,104	5,271,069	4,925,478	15,457,529				
70319	36-1933760	02/01/1983	WASHINGTON NATL INS CO	IN	YRT/I	OL	344,139	7,218	8,113	6,364				
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							64,649,320,845	3,843,125,623	4,197,493,646	227,098,864				3,147,751,140
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							64,649,320,845	3,843,125,623	4,197,493,646	227,098,864				3,147,751,140
1199999 - General Account - Authorized - Total General Account Authorized							110,948,900,829	5,873,463,752	6,084,061,809	401,270,524	107,933,246	121,177,220		4,079,472,524
General Account - Unauthorized - Affiliates - U.S. - Captive														
General Account - Unauthorized - Affiliates - U.S. - Other														
General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
General Account - Unauthorized - Affiliates - Non-U.S. - Other														
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	BMU	YRT/I	OL	26,085,785	13,259	12,072	60,784				
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	BMU	YRT/I	XXXLO	206,877,334	454,444	353,382	481,008				
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	BMU	YRT/I	VA		(51,622)						
00000	AA-3190982	01/01/2014	Athene Life Re Ltd	BMU	CO/I	FA				88,237,356			2,600,569,287	
00000	AA-1440076	06/01/2000	SIRIUS INTL INS CORP	SWE	YRT/I	OL	535,067	9,003	8,117	8,812				
00000	AA-1440076	06/01/2000	SIRIUS INTL INS CORP	SWE	YRT/I	XXXLO	200,000	4,201	3,812	3,190				
00000	AA-1580095	08/13/2008	THE TOA REINS CO LTD	JPN	YRT/I	OL	1,296,510,227	565,391	604,536	3,682,674				
2099999 - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates							1,530,208,413	994,676	981,920	92,473,825			2,600,569,287	
2199999 - General Account -, Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates							1,530,208,413	994,676	981,920	92,473,825			2,600,569,287	
2299999 - General Account - Unauthorized - Total General Account Unauthorized							1,530,208,413	994,676	981,920	92,473,825			2,600,569,287	
General Account - Certified - Affiliates - U.S. - Captive														
General Account - Certified - Affiliates - U.S. - Other														
General Account - Certified - Affiliates - Non-U.S. - Captive														
General Account - Certified - Affiliates - Non-U.S. - Other														
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates														
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1460100	12/31/2020	New Reins Co Ltd	CHE	COFW/I	AXXX	2,416,978,238	626,313,088		626,313,088	126,764,516			465,851,675
00000	AA-1460100	06/29/2018	New Reins Co Ltd	CHE	YRT/I	VA		221,094		359,365				
3199999 - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates							2,416,978,238	626,534,182		626,672,453	126,764,516			465,851,675
3299999 - General Account - Certified - Non-Affiliates - Total Certified Non-Affiliates							2,416,978,238	626,534,182		626,672,453	126,764,516			465,851,675
3399999 - General Account - Total General Account Certified							2,416,978,238	626,534,182		626,672,453	126,764,516			465,851,675
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							114,896,087,480	6,500,992,609	6,085,043,729	1,120,416,802	234,697,762	121,177,220	2,600,569,287	4,545,324,199

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
Separate Accounts - Authorized - Affiliates - U.S. - Captive														
Separate Accounts - Authorized - Affiliates - U.S. - Other														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other														
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Certified - Affiliates - U.S. - Captive														
Separate Accounts - Certified - Affiliates - U.S. - Other														
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive														
Separate Accounts - Certified - Affiliates - Non-U.S. - Other														
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							110,948,900,829	5,873,463,752	6,084,061,809	401,270,524	107,933,246	121,177,220		4,079,472,524
9299999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							3,947,186,651	627,528,858	981,920	719,146,278	126,764,516		2,600,569,287	465,851,675
9999999 Totals							114,896,087,480	6,500,992,609	6,085,043,729	1,120,416,802	234,697,762	121,177,220	2,600,569,287	4,545,324,199

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	Outstanding Surplus Relief 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive													
General Account - Authorized - Affiliates - U.S. - Other													
General Account - Authorized - Affiliates - Non-U.S. - Captive													
General Account - Authorized - Affiliates - Non-U.S. - Other													
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
61883	42-0884060	01/01/1991	MANHATTANLIFE ASSUR CO OF AMER	AR	OTH/I	OH	(4)	1,127	35,666				
98205	73-1187572	01/01/1990	NATL FOUNDATION LIFE INS CO	TX	OTH/G	OH	14,823	8,089	33,673				
80802	38-1082080	01/01/1984	US BR SUN LIFE ASSUR CO OF CANADA	MI	OTH/G	OH			7,371,437				433,888
71404	47-0463747	04/01/1997	CONTINENTAL GEN INS CO	TX	OTH/G	OH	10,191		(7,305,711)				
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							25,010	9,216	135,065				433,888
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							25,010	9,216	135,065				433,888
1199999 - General Account - Authorized - Total General Account Authorized							25,010	9,216	135,065				433,888
General Account - Unauthorized - Affiliates - U.S. - Captive													
General Account - Unauthorized - Affiliates - U.S. - Other													
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
General Account - Unauthorized - Affiliates - Non-U.S. - Other													
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Certified - Affiliates - U.S. - Captive													
General Account - Certified - Affiliates - U.S. - Other													
General Account - Certified - Affiliates - Non-U.S. - Captive													
General Account - Certified - Affiliates - Non-U.S. - Other													
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates													
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							25,010	9,216	135,065				433,888
Separate Accounts - Authorized - Affiliates - U.S. - Captive													
Separate Accounts - Authorized - Affiliates - U.S. - Other													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - U.S. - Other													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other													
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Certified - Affiliates - U.S. - Captive													
Separate Accounts - Certified - Affiliates - U.S. - Other													
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive													
Separate Accounts - Certified - Affiliates - Non-U.S. - Other													
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							25,010	9,216	135,065				433,888
9999999 Totals							25,010	9,216	135,065				433,888

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
General Account - Life and Annuity - Affiliates - U.S. - Captive														
General Account - Life and Annuity - Affiliates - U.S. - Other														
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive														
General Account - Life and Annuity - Affiliates - Non-U.S. - Other														
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	02/01/2002	Chubb Tempest Life Reins Ltd	467,702			467,702	600,000						467,702
00000	AA-1440076	06/01/2000	SIRIUS INTL INS CORP	9,003			9,003	75,000						9,003
00000	AA-1580095	08/13/2008	THE TOA REINS CO LTD	574,394	100,082		674,476	1,350,000						674,476
00000	AA-3190982	01/01/2014	Athene Life Re Ltd			2,600,569,287	2,600,569,287			188,912,845	3,019,070,838			2,600,569,287
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates				1,051,100	100,082	2,600,569,287	2,601,720,469	2,025,000	XXX	188,912,845	3,019,070,838			2,601,720,469
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates				1,051,100	100,082	2,600,569,287	2,601,720,469	2,025,000	XXX	188,912,845	3,019,070,838			2,601,720,469
1199999 - General Account - Life and Annuity - Total Life and Annuity				1,051,100	100,082	2,600,569,287	2,601,720,469	2,025,000	XXX	188,912,845	3,019,070,838			2,601,720,469
General Account - Accident and Health - Affiliates - U.S. - Captive														
General Account - Accident and Health - Affiliates - U.S. - Other														
General Account - Accident and Health - Affiliates - Non-U.S. - Other														
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates														
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
2399999 - General Account - Total General Account				1,051,100	100,082	2,600,569,287	2,601,720,469	2,025,000	XXX	188,912,845	3,019,070,838			2,601,720,469
Separate Accounts - Affiliates - U.S. - Captive														
Separate Accounts - Affiliates - U.S. - Other														
Separate Accounts - Affiliates - Non-U.S. - Captive														
Separate Accounts - Affiliates - Non-U.S. - Other														
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates														
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				1,051,100	100,082	2,600,569,287	2,601,720,469	2,025,000	XXX	188,912,845	3,019,070,838			2,601,720,469
9999999 Totals				1,051,100	100,082	2,600,569,287	2,601,720,469	2,025,000	XXX	188,912,845	3,019,070,838			2,601,720,469

(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
0000001	1	1	061103593	Wells Fargo, NA	600,000
0000002	2	1	021001486	Citibank, NA	75,000
0000003	3	1	122041594	Sumitomo Mitsui Banking Corporation	1,350,000

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 x 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)
General Account - Life and Annuity - Affiliates - U.S. - Captive																									
General Account - Life and Annuity - Affiliates - U.S. - Other																									
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive																									
General Account - Life and Annuity - Affiliates - Non-U.S. - Other																									
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates																									
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates																									
00000	CR-1460100	12/31/2020	New Reins Co Ltd	CHE	2	05/09/2018	10.0	626,313			626,313		626,313	62,631					465,852		465,852	74.4	100.0	626,313	
00000	CR-1460100	06/29/2018	New Reins Co Ltd	CHE	2	05/09/2018	10.0	221			221		221	22											221
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates								626,534			626,534		626,534	62,653			XXX		465,852		465,852	XXX	XXX	626,313	221
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates								626,534			626,534		626,534	62,653			XXX		465,852		465,852	XXX	XXX	626,313	221
1199999 - General Account - Life and Annuity - Total Life and Annuity								626,534			626,534		626,534	62,653			XXX		465,852		465,852	XXX	XXX	626,313	221
General Account - Accident and Health - Affiliates - U.S. - Captive																									
General Account - Accident and Health - Affiliates - U.S. - Other																									
General Account - Accident and Health - Affiliates - Non-U.S. - Other																									
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates																									
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates																									
2399999 - General Account - Total General Account								626,534			626,534		626,534	62,653			XXX		465,852		465,852	XXX	XXX	626,313	221
Separate Accounts - Affiliates - U.S. - Captive																									
Separate Accounts - Affiliates - U.S. - Other																									
Separate Accounts - Affiliates - Non-U.S. - Captive																									
Separate Accounts - Affiliates - Non-U.S. - Other																									
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates																									
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates																									
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								626,534			626,534		626,534	62,653			XXX		465,852		465,852	XXX	XXX	626,313	221
9999999	Totals							626,534			626,534		626,534	62,653			XXX		465,852		465,852	XXX	XXX	626,313	221

(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

SCHEDULE S - PART 6

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

	1 2020	2 2019	3 2018	4 2017	5 2016
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	1,120,442	744,035	600,416	677,880	2,085,072
2. Commissions and reinsurance expense allowances	96,559	76,949	53,974	29,324	173,660
3. Contract claims	492,098	398,344	367,430	341,355	292,903
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	(523,700)	(102,717)	159,419	176,910	1,536,248
7. Increase in aggregate reserves for life and accident and health contracts	415,949	(128,668)	(202,468)	125,578	190,486
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	3,616	3,489	3,377	3,935	3,553
9. Aggregate reserves for life and accident and health contracts	6,501,137	6,085,239	6,213,936	6,448,140	6,587,808
10. Liability for deposit-type contracts					
11. Contract claims unpaid	114,692	59,912	76,451	65,789	66,555
12. Amounts recoverable on reinsurance	14,082	10,967	10,792	6,106	9,223
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					
16. Unauthorized reinsurance offset	221				322
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	3,019,071	3,019,071	2,970,556		
19. Letters of credit (L)	2,025	2,125	1,775	2,125	975
20. Trust agreements (T)	188,913	210,891	1,017		
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)	465,852				
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)	59,094,761,071		59,094,761,071
2. Reinsurance (Line 16)	70,728,235	(70,728,235)	
3. Premiums and considerations (Line 15)	158,946,739	3,615,565	162,562,304
4. Net credit for ceded reinsurance	XXX	2,136,664,434	2,136,664,434
5. All other admitted assets (balance)	2,158,461,274		2,158,461,274
6. Total assets excluding Separate Accounts (Line 26)	61,482,897,319	2,069,551,765	63,552,449,084
7. Separate Account assets (Line 27)	5,779,605,292		5,779,605,292
8. Total assets (Line 28)	67,262,502,611	2,069,551,765	69,332,054,376
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	43,223,474,555	6,500,405,173	49,723,879,728
10. Liability for deposit-type contracts (Line 3)	344,603,990		344,603,990
11. Claim reserves (Line 4)	246,619,023	114,691,885	361,310,908
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)	715,118		715,118
13. Premium & annuity considerations received in advance (Line 8)	2,242,838		2,242,838
14. Other contract liabilities (Line 9)	123,013,773		123,013,773
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	221,094	(221,094)	
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	465,851,675	(465,851,675)	
19. All other liabilities (balance)	13,109,387,245	(4,079,472,524)	9,029,914,720
20. Total liabilities excluding Separate Accounts (Line 26)	57,516,129,312	2,069,551,765	59,585,681,076
21. Separate Account liabilities (Line 27)	5,541,314,082		5,541,314,082
22. Total liabilities (Line 28)	63,057,443,393	2,069,551,765	65,126,995,158
23. Capital & surplus (Line 38)	4,205,059,218	XXX	4,205,059,218
24. Total liabilities, capital & surplus (Line 39)	67,262,502,611	2,069,551,765	69,332,054,376

NET CREDIT FOR CEDED REINSURANCE	
25. Contract reserves	6,500,405,173
26. Claim reserves	114,691,885
27. Policyholder dividends/reserves	
28. Premium & annuity considerations received in advance	
29. Liability for deposit-type contracts	
30. Other contract liabilities	
31. Reinsurance ceded assets	70,728,235
32. Other ceded reinsurance recoverables	
33. Total ceded reinsurance recoverables	6,685,825,293
34. Premiums and considerations	3,615,565
35. Reinsurance in unauthorized companies	221,094
36. Funds held under reinsurance treaties with unauthorized reinsurers	
37. Reinsurance with Certified Reinsurers	
38. Funds held under reinsurance treaties with Certified Reinsurers	465,851,675
39. Other ceded reinsurance payables/offsets	4,079,472,524
40. Total ceded reinsurance payable/offsets	4,549,160,859
41. Total net credit for ceded reinsurance	2,136,664,434

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit - Type Contracts
1. Alabama AL	L	116,004,152	58,446,807			174,450,959	
2. Alaska AK	L	3,079,819	4,564,355			7,644,174	
3. Arizona AZ	L	20,099,264	142,311,402			162,410,667	80,000
4. Arkansas AR	L	18,478,613	27,229,796			45,708,409	36,700
5. California CA	L	347,977,246	608,280,721	1,204		956,259,172	1,371,053
6. Colorado CO	L	31,260,115	80,118,521	1,680		111,380,316	180,156
7. Connecticut CT	L	10,633,272	83,823,262	2,150		94,458,684	
8. Delaware DE	L	10,417,145	13,083,968			23,501,113	88,458
9. District of Columbia DC	L	1,727,570	7,904,174			9,631,745	
10. Florida FL	L	168,228,864	568,358,451	1,937		736,589,251	75,000
11. Georgia GA	L	87,612,935	121,856,062	16		209,469,013	17,128
12. Hawaii HI	L	11,144,890	80,658,434			91,803,324	
13. Idaho ID	L	7,914,889	25,880,446			33,795,336	50,000
14. Illinois IL	L	39,837,661	313,318,982	1,166		353,157,809	63,119
15. Indiana IN	L	41,308,935	157,809,438			199,118,373	131,577
16. Iowa IA	L	113,384,412	62,749,645			176,134,057	
17. Kansas KS	L	12,945,000	24,107,564	1,606		37,054,170	
18. Kentucky KY	L	16,881,453	79,612,477			96,493,930	
19. Louisiana LA	L	20,428,369	72,079,179			92,507,548	
20. Maine ME	L	4,302,775	26,930,846			31,233,621	
21. Maryland MD	L	23,520,360	75,733,083			99,253,443	368,163
22. Massachusetts MA	L	19,713,663	187,993,816			207,707,479	
23. Michigan MI	L	27,315,923	255,783,558			283,099,482	
24. Minnesota MN	L	38,764,354	100,957,783	2,063		139,724,201	190,562
25. Mississippi MS	L	11,366,861	51,813,571			63,180,432	27,442
26. Missouri MO	L	19,065,273	41,446,241			60,511,514	
27. Montana MT	L	3,908,987	15,029,560			18,938,547	
28. Nebraska NE	L	11,745,548	18,456,489	2,287		30,204,324	
29. Nevada NV	L	14,032,604	53,728,887	60		67,761,551	
30. New Hampshire NH	L	3,160,257	35,006,209	48		38,166,514	
31. New Jersey NJ	L	35,512,618	186,427,719	5,339		221,945,676	
32. New Mexico NM	L	5,240,442	44,491,444			49,731,886	340,000
33. New York NY	N						
34. North Carolina NC	L	46,817,912	211,347,711	2,242		258,167,865	36,513
35. North Dakota ND	L	10,432,559	32,663,188	2,526		43,098,274	
36. Ohio OH	L	61,522,324	411,680,212			473,202,536	877,173
37. Oklahoma OK	L	11,114,675	26,630,420	(766)		37,744,329	
38. Oregon OR	L	12,181,129	29,400,442	81		41,581,652	25,000
39. Pennsylvania PA	L	60,700,929	413,670,360	60		474,371,349	110,807
40. Rhode Island RI	L	3,461,032	31,875,422	1,428		35,337,882	
41. South Carolina SC	L	22,128,987	73,733,537	90		95,862,614	
42. South Dakota SD	L	39,306,912	23,029,296			62,336,208	89,798
43. Tennessee TN	L	35,991,777	122,502,895			158,494,672	
44. Texas TX	L	94,598,068	351,652,820	30		446,250,918	167,664,507
45. Utah UT	L	38,169,784	36,707,255			74,877,040	
46. Vermont VT	L	1,972,207	11,242,197			13,214,404	
47. Virginia VA	L	42,742,875	98,208,984			140,951,859	1,128,200
48. Washington WA	L	33,992,822	83,019,022			117,011,844	
49. West Virginia WV	L	2,491,151	32,948,336			35,439,487	
50. Wisconsin WI	L	15,781,269	74,979,675	7,734		90,768,679	
51. Wyoming WY	L	3,153,472	8,046,640			11,200,112	
52. American Samoa AS	N						
53. Guam GU	L	6,902,535				6,902,535	
54. Puerto Rico PR	L	5,005,703	168,144			5,173,847	
55. US Virgin Islands VI	L	2,941,781				2,941,781	
56. Northern Mariana Islands MP	L	171,475				171,475	
57. Canada CAN	N	324				324	
58. Aggregate Other Alien OT	XXX	3,641,016	90,635			3,731,651	
59. Subtotal	XXX	1,852,236,991	5,699,590,082	32,983		7,551,860,056	172,951,356
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	584,420				584,420	
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	2,888,383	150			2,888,533	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	1,855,709,794	5,699,590,232	32,983		7,555,333,010	172,951,356
96. Plus reinsurance assumed	XXX	117,458	12,947,669			13,065,127	
97. Totals (All Business)	XXX	1,855,827,253	5,712,537,901	32,983		7,568,398,137	172,951,356
98. Less reinsurance ceded	XXX	994,847,517	125,442,468	25,010		1,120,314,995	
99. Totals (All Business) less Reinsurance Ceded	XXX	860,979,736	5,587,095,433	(c) 7,973		6,448,083,142	172,951,356
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	3,344,785	90,635			3,435,420	
58002. AIA Anguilla	XXX	87,613				87,613	
58003. VGB British Virgin Islands	XXX	208,618				208,618	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998)(Line 58 above)	XXX	3,641,016	90,635			3,731,651	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498)(Line 94 above)	XXX						

(a) Active Status Counts
L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 54
R – Registered – Non-domiciled RRGs .....
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI) .....
Q – Qualified – Qualified or accredited reinsurer .....
N – None of the above – Not allowed to write business in the state 3

(b) **Explanation of basis of allocation by states, etc., of premiums and annuity considerations** All premium and annuity considerations are allocated to the state in which the policyholder resides.
(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Cols. 8, 9 and 10, or with Schedule H, Part 1, Column 1, Line 1 indicate which; Exhibit 1.

SCHEDULE T – PART 2
INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.	Direct Business Only					
	1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama AL	116,004,152	58,446,807				174,450,959
2. Alaska AK	3,079,819	4,564,355				7,644,174
3. Arizona AZ	20,099,264	142,311,402			80,000	162,490,667
4. Arkansas AR	18,478,613	27,229,796			36,700	45,745,109
5. California CA	347,977,246	608,280,721			1,371,053	957,629,020
6. Colorado CO	31,260,115	80,118,521			180,156	111,558,791
7. Connecticut CT	10,633,272	83,823,262				94,456,535
8. Delaware DE	10,417,145	13,083,968			88,458	23,589,571
9. District of Columbia DC	1,727,570	7,904,174				9,631,745
10. Florida FL	168,228,864	568,358,451			75,000	736,662,315
11. Georgia GA	87,612,935	121,856,062			17,128	209,486,125
12. Hawaii HI	11,144,890	80,658,434				91,803,324
13. Idaho ID	7,914,889	25,880,446			50,000	33,845,336
14. Illinois IL	39,837,661	313,318,982			63,119	353,219,762
15. Indiana IN	41,308,935	157,809,438			131,577	199,249,950
16. Iowa IA	113,384,412	62,749,645				176,134,057
17. Kansas KS	12,945,000	24,107,564				37,052,563
18. Kentucky KY	16,881,453	79,612,477				96,493,930
19. Louisiana LA	20,428,369	72,079,179				92,507,548
20. Maine ME	4,302,775	26,930,846				31,233,621
21. Maryland MD	23,520,360	75,733,083			368,163	99,621,606
22. Massachusetts MA	19,713,663	187,993,816				207,707,479
23. Michigan MI	27,315,923	255,783,558				283,099,482
24. Minnesota MN	38,764,354	100,957,783			190,562	139,912,699
25. Mississippi MS	11,366,861	51,813,571			27,442	63,207,874
26. Missouri MO	19,065,273	41,446,241				60,511,514
27. Montana MT	3,908,987	15,029,560				18,938,547
28. Nebraska NE	11,745,548	18,456,489				30,202,037
29. Nevada NV	14,032,604	53,728,887				67,761,491
30. New Hampshire NH	3,160,257	35,006,209				38,166,466
31. New Jersey NJ	35,512,618	186,427,719				221,940,337
32. New Mexico NM	5,240,442	44,491,444			340,000	50,071,886
33. New York NY						
34. North Carolina NC	46,817,912	211,347,711			36,513	258,202,136
35. North Dakota ND	10,432,559	32,663,188				43,095,747
36. Ohio OH	61,522,324	411,680,212			877,173	474,079,709
37. Oklahoma OK	11,114,675	26,630,420				37,745,095
38. Oregon OR	12,181,129	29,400,442			25,000	41,606,570
39. Pennsylvania PA	60,700,929	413,670,360			110,807	474,482,096
40. Rhode Island RI	3,461,032	31,875,422				35,336,454
41. South Carolina SC	22,128,987	73,733,537				95,862,524
42. South Dakota SD	39,306,912	23,029,296			89,798	62,426,007
43. Tennessee TN	35,991,777	122,502,895				158,494,672
44. Texas TX	94,598,068	351,652,820			167,664,507	613,915,395
45. Utah UT	38,169,784	36,707,255				74,877,040
46. Vermont VT	1,972,207	11,242,197				13,214,404
47. Virginia VA	42,742,875	98,208,984			1,128,200	142,080,059
48. Washington WA	33,992,822	83,019,022				117,011,844
49. West Virginia WV	2,491,151	32,948,336				35,439,487
50. Wisconsin WI	15,781,269	74,979,675				90,760,944
51. Wyoming WY	3,153,472	8,046,640				11,200,112
52. American Samoa AS						
53. Guam GU	6,902,535					6,902,535
54. Puerto Rico PR	5,005,703	168,144				5,173,847
55. US Virgin Islands VI	2,941,781					2,941,781
56. Northern Mariana Islands MP	171,475					171,475
57. Canada CAN	324					324
58. Aggregate Other Alien OT	3,641,016	90,635				3,731,651
59. Totals	1,852,236,991	5,699,590,082			172,951,356	7,724,778,429

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Enterprises, Inc. ESOT				
Sammons Enterprises, Inc.				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Community Investments, Inc.				
Nextgen Re Holdings, LLC				
Sammons Corporation				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.				
Sammons Financial Network, LLC				
Midland National Life Insurance Company	46-0164570	66044	IA	
MNL Reinsurance Company	27-4013872		IA	
Solberg Reinsurance Company	61-1583842		IA	
Canal Reinsurance Company	84-3081181		IA	
My Financial Freedom LLC	30-1012500			
North American Company for Life and Health Insurance	36-2428931	66974	IA	
Sammons Institutional Group, Inc.				
Property Disposition, Inc.				
Westown Financial LLC	61-1863087			
Sammons Industrial, Inc.				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				
Briggs Equipment, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				

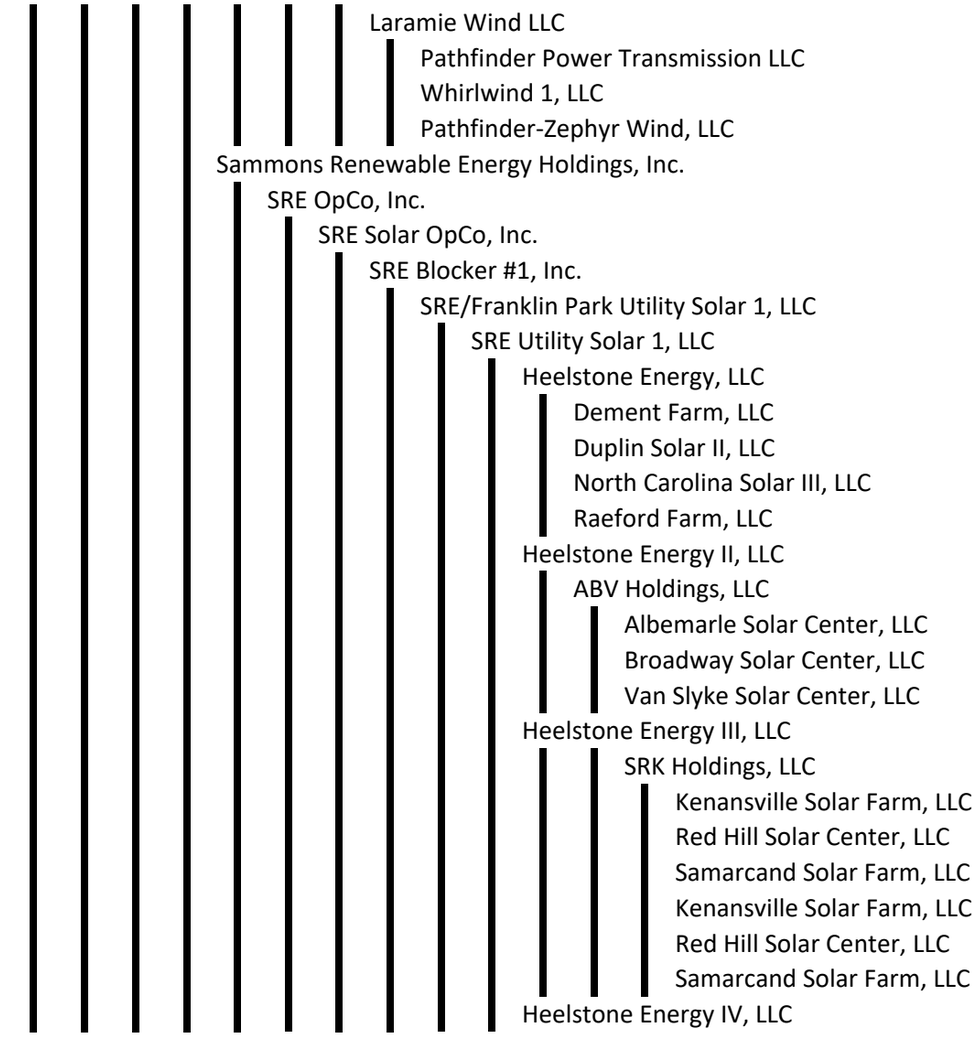
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Briggs Equipment Mexico, Inc.				
Controladora Briggs de Mexico S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
SitePro Rentals, Inc.				
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
GFL Holdings Limited				
Gwynedd Forklifts Limited				
GFL Access Limited				
Sammons Infrastructure, Inc.				
550 Capital, Inc.				
Sammons CAES Holdings, LLC				
DC Solutions LLC				
Pathfinder Renewable Wind Energy, LLC				
Sammons Energy Storage Holdings LLC				
Range Energy Storage Systems LLC				
DS Energy Storage Systems LLC				

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

PART 1 - ORGANIZATIONAL CHART



Federal ID Number	NAIC Co. Code	Domicile	Footnote

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Heelstone Energy Investor III, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
PV Project Lessee I, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
Heelstone Energy V, LLC				
Heelstone Energy Investor IV, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				
Elm Solar, LLC				
Sweetgum Solar, LLC				
PV Project Lessee II, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				

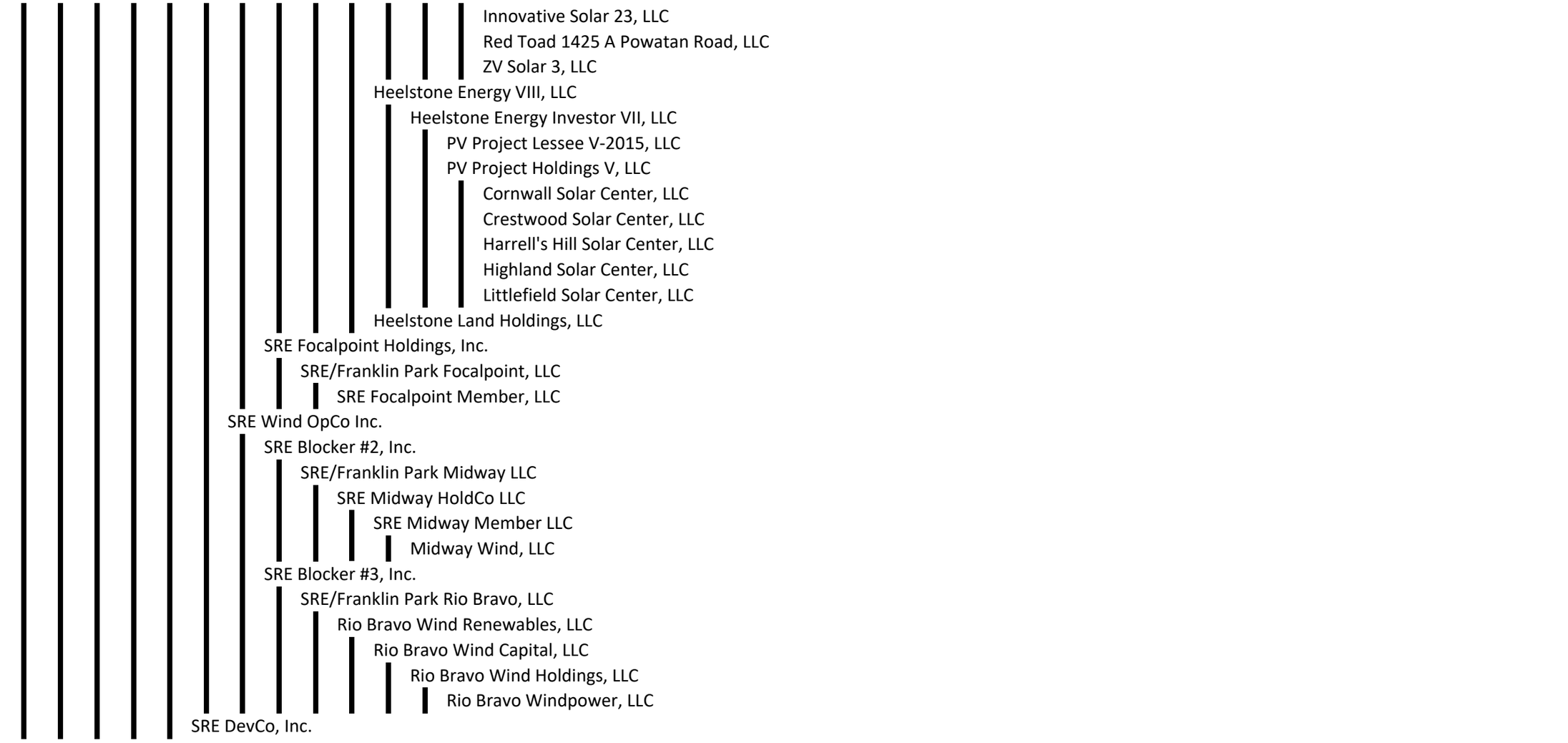
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Elm Solar, LLC				
Sweetgum Solar, LLC				
Heelstone Energy VI, LLC				
Heelstone Energy Investor V, LLC				
PV Project Holdings III, LLC				
Morgan Farm, LLC				
Laurinburg Solar, LLC				
Nashville Farms, LLC				
ESA Newton Grove 1 NC, LLC				
ESA Selma NC 1, LLC				
ESA Smithfield 1 NC, LLC				
PV Project Lessee III, LLC				
PV Project Holdings III, LLC				
Morgan Farm, LLC				
Laurinburg Solar, LLC				
Nashville Farms, LLC				
ESA Newton Grove 1 NC, LLC				
ESA Selma NC 1, LLC				
ESA Smithfield 1 NC, LLC				
Heelstone Energy VII, LLC				
Heelstone Energy Investor VI, LLC				
PV Project Holdings IV, LLC				
Durham Solar, LLC				
Innovative Solar 23, LLC				
Red Toad 1425 A Powatan Road, LLC				
ZV Solar 3, LLC				
PV Project Lessee IV, LLC				
PV Project Holdings IV, LLC				
Durham Solar, LLC				

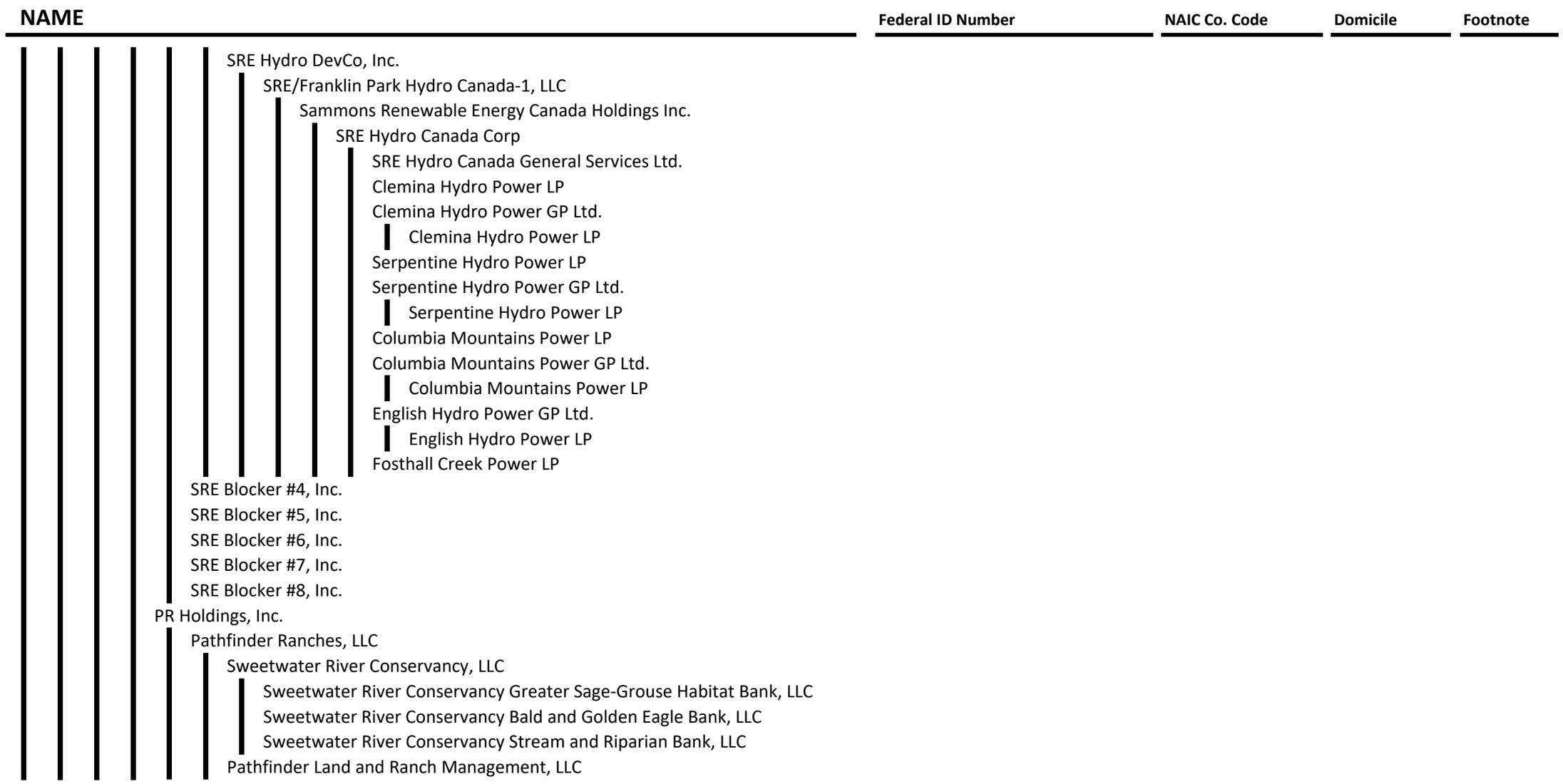
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Pathfinder Bison Bend, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Buzzard Bird Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Cardwell Access Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Cardwell Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Sand Creek, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Stewart Creek Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Sun Ranch, LLC				
Stewart Creek Grazing Association, LLC				
Pathfinder Two Iron Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Sammons Equity Alliance, Inc.				
Compatriot Capital, Inc.				
CCE Funding LLC				
K2 Development, LLC				
ASG Mortgage Investors, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
DBI/ASG Advisors, LP				
DBI/ASG Mortgage Acquisition Fund I, LP				
CCI Historic, Inc.				
Village Green Consolidated LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion Columbus 1, LLC				
Albion Columbus Investors 1, LLC				
Albion WM 1, LLC				
Albion at Evanston Investors I, LLC				
Albion at Evanston, LLC				
Albion at Oak Park Member, LLC				
Albion at Oak Park Investors I, LLC				
Albion at Oak Park, LLC				
Albion DeVille Member LLC				
Albion at Beachwood LLC				
Beachwood Apartments LLC				
Albion at Parklane GP, LLC				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				
Albion in the Gulch Member, LLC				
Albion in the Gulch Investors, LLC				
Albion in the Gulch, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Albion at Renaissance Place, LLC				
AJ Renaissance Place Investors, LLC				
Albion Jacobs Renaissance Place, LLC				
VGH/Dallas LLC				
Village Green Holding LLC				
Village Green Management Company LLC				
Village Green Communications LLC				
V-Suites LLC				
Southside Works Holding LLC				
Southside Works City Apartments LLC				
LAV MP Holding, LLC				
Morrow Park City Apartments LLC				
Morrow Park Holding LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
VG ECU Holdings LLC				
CCI/HTC, Inc.				
VGH Credit LLC				
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				
SLBCA Tenant LLC				
Soo Line Building City Apartments LLC				
SLBCA Developer LLC				
SLBCA Tenant LLC				
E2M Holdings, LLC				
E2M Partners, LLC				
E2M Holdings II, LP				
E2M Investment II, LP				
E2M General Partner II, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
E2M Fund II Holdco, LP				
E2M/SRC Investment Company, LLC				
KDC Holdings, LLC				
E2M Villas at RPW, LLC				
AHC Villas Richmond, LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
JLB Partners LLC				
JLB BUILDERS LLC				
JLB REALTY LLC				
JLB RESIDENTIAL LLC				
JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB Chapman LP				
JLB Chapman GP LLC				
JLB Center Street, LP				
JLB Winhall, LP				
JLB Portales Partners Mgr L.P.				
JLB Portales Partners LLC				
JLB Stafford Phase I L.P.				
JLB Stafford Phase I GP LLC				
JLB Stafford Phase Two L.P.				
JLB Stafford Phase Two GP LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
Longhorn Trail Ranch II, Ltd.				
Ski Partners, LLC				
SP Land Company, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Ski Partners II, LLC				
Woodbine Legacy Investment Partners, LP				
Woodbine Legacy Holdings, LLC				
Woodbine Legacy Pref Partners, LP				
Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
Gerrity Group, LLC				
Gerrity Retail Fund 3 Management, LLC				
Gerrity Retail Partners 3, LLC				
Gerrity Retail Fund 3, LP				
Gerrity Retail Investors 3, LLC				
GRF Special, LLC				
Gerrity Retail Fund 3, LP				
Gerrity Retail Fund 3, LP				
CCI Tysons SL, LLC				
Silverstone Tysons, LP				
CCI Bethesda SL LLC				
Sammons Capital, Inc.				
Enterhealth, LLC				
Sammons Power Development, Inc.				
Otter, Inc.				
Gila Bend Power Partners, LLC				
SAGE Assets, Inc.				
Guggenheim Capital, LLC				
Guggenheim Partners, LLC				
GPH Funding II, LLC				
GPH Funding I, LLC				
Guggenheim Partners Holdings, LLC				
GP Holdco, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GPFT Holdco, LLC				
GFMH, LLC f/k/a Generation Financial Mortgage, LLC				
Generation Mortgage Company, LLC f/k/a Generation Mortgage Company				
Guggenheim-meZocliq Holdings, LLC				
meZocliq LLC				
Guggenheim Insurance Holdco, LLC				
PLIC Holdings, LLC				
Guggenheim Life and Annuity Company				
Guggenheim Insurance Services, LLC				
GIS Administrative Services, LLC				
GIS Asset Company, LLC				
DLPG, LLC				
DLPG II Executive, LLC				
GLAC Holdings, LLC				
Guggenheim Life and Annuity Company	43-1380564	83607	DE	
Guggenheim Life Reinsurance (U.S.) Corporation	82-4073543		DE	
Clear Spring Life Insurance Company	47-3023521	15691	TX	
GLAC Investment Holdings, LLC				
GLAC Investment Holdings II, LLC				
GLAC Investment Holdings III, LLC				
Paragon GBM Investco, LLC				
Elsmere Insurance Agency, LLC				
ELSL Funding V, LLC				
ELSL Funding VI, LLC				
ELSL Funding VII, LLC				
Elsmere Renewable Energy, LLC				
Efland Funding 2015-1, LLC				
Efland Funding 2015-2, LLC				
Efland Funding 2015-3, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Efland Funding 2015-4, LLC				
Efland Funding 2016-1, LLC				
Efland Funding 2016-2, LLC				
Efland Parent 2015-3, LLC				
Efland Parent 2016-1, LLC				
GLAC GBM Investco, LLC				
IDF I, LLC				
IDF II, LLC				
Saganaw Insurance Agency, LLC				
Saganaw Receivables, LLC f/k/a SG Parent, LLC				
Retail Investors III, LLC				
Tomorrow, LLC				
Guggenheim Life 1099 Reporting Company, LLC				
Fashion Funding, LLC				
Hesa GSTF V, LLC				
Kerauno Holdings, LLC				
Advanced Software, LLC				
K Launch, LLC				
AxiaTP Development, LLC				
AxiaTP Resources, LLC				
BellTech, LLC				
GL Marketing, LLC f/k/a Fifth Ave GSTF II, LLC				
Gallahan Funding, LLC				
Biscay GSTF III, LLC				
Mylo, LLC				
Seguros Receivables, LLC				
Venice GSTF I, LLC				
Corporate Funding VI, LLC				
Corporate Funding V, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Holdco Sub II, LLC				
Guggenheim Loan Agent, LLC				
Guggenheim Alternative Asset Management, LLC				
Guggenheim Management, LLC				
Guggenheim Advisors, LLC				
GPC LIX, LLC				
Guggenheim Portfolio Company VII, LLC				
Guggenheim Portfolio Company X, LLC				
Guggenheim Partners India Holdings, LLC				
Guggenheim Capital Management (Asia) Private Limited				
Guggenheim Partners India GP, LLC				
Thomas Weisel India Opportunity Fund, L.P.				
GP India Opportunities Feeder Fund, LP				
Guggenheim Partners India Management, LLC				
Nominee Holding Company, LLC				
Channel Capital Group Holdings, LLC				
Channel Capital Group LLC				
ACEI Holdco, LLC				
GI Holdco II LLC				
GI Holdco LLC				
Guggenheim Partners Investment Management Holdings, LLC				
GC Orpheus Investors, LLC				
GPIMH Sub Holdco, Inc.				
Guggenheim Partners Europe Limited				
Iron Hill CLO Designated Acivity Company				
Guggenheim Partners Fund Management (Europe) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				
Guggenheim Corporate Funding, LLC				
Guggenheim Investor Services, LLC				
Guggenheim Partners Advisors, LLC				
Guggenheim Partners Investment Management, LLC				
AECORN, LLC				
Artemis Aircraft Investments, LLC				
AT Funding Note Issuer, LLC				
Bronco Media Holdings LLC				
Bronco Media MM LLC				
ELM 2 MM Funding LLC				
ELM MM LLC				
ETMF C-B LLC				
ETMF C-G LLC				
ETUR C-B LLC				
ETUR C-G LLC				
ETUR C-G 2 LLC				
Fitzcarraldo Funding LLC				
ETGP AMZ 1 Venture, LP				
G-Ficus MM LLC				
G-Ficus Holdings LLC				
GIBSL SN, LLC				
GPF SMLP, LLC				
Molly Aida Funding LLC				
ETGP AMZ 2 Venture, LP				
Rosales Funding LLC				
Rosales Holdco LLC				
Ulmus Funding LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Ulmus Holdco LLC				
GIES Managing Member, LLC				
GIES Investment, LLC				
GIES Holdco, LLC				
GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding LLC				
Internet Radio Funding, LLC				
Internet Radio Funding II, LLC				
Corio Funding, LLC				
Corio RR Funding, LLC				
Corio RR Finance Co., LLC				
Corio RR Finance Co.-2, LLC				
CSCN, LLC				
I-SAIL, LLC				
SAIL 4 Finance, LLC				
SAIL 4 VFN NOTE ISSUER, LLC				
MERLIN Series 2015-A LLC				
MERLIN Series 2015-B LLC				
MERLIN Series 2015-C LLC				
REST, LLC				
REST-NY, LLC				
SAILS-3, LLC				
SAILES 4-O, LLC				
CardCash Holdings, LLC				
Guggenheim Core Plus Fund, LLC				
Guggenheim Corporate Opportunity Fund GP, LLC				
Guggenheim Corporate Opportunity Fund, L.P.				
Guggenheim Corporate Opportunity Fund (Cayman Islands), L.P.				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Corporate Opportunity Fund Investment Vehicle, L.P.				
Guggenheim Corporate Opportunity Fund ILP, LLC				
AMC Investor Holdings LLC				
GPAM Holdings II, LLC				
GPIM Holdings VIII, Ltd.				
Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.				
NZCG Feeder 1, L.P.				
Guggenheim Aircraft Opportunity GP, LLC				
Guggenheim Aircraft Opportunity Fund, LP				
Guggenheim Aircraft Opportunity Master Fund, L.P.				
GX 9568 Holdings I, LLC				
Global 6000 9568 Limited LDC				
GX 9568 Holdings II, LLC				
Global 6000 9568 Limited LDC				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				
Guggenheim Private Debt Fund 2.0 Managing Member, LLC				
Guggenheim Private Debt Fund Note Issuer 2.0, LLC				
Guggenheim Private Debt Fund 2.0-I, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, LLC				
Guggenheim Private Debt MFLTB 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, Ltd.				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 3.0 Managing Member, LLC				
GW Ocean, LLC				
5180 CLO LP				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
5180-2 CLO LP				
Copper River CLO Ltd.				
Energy Asset Holdings LLC				
GIM GP Ltd.				
Bingham CDO L.P.				
GPM Center Court, LLC				
Guggenheim High-Yield Fund, LLC				
Guggenheim High-Yield Plus Fund LLC				
Guggenheim High-Yield Plus Fund SPC				
Guggenheim High-Yield Plus Master Fund SPC				
Guggenheim Investors Fund LLC				
Guggenheim Loan Fund, LLC				
Guggenheim Private Debt Fund Managing Member, LLC				
Guggenheim Private Debt Master Fund, LLC				
Guggenheim Private Debt Fund, Ltd.				
Guggenheim Private Debt Fund, LLC				
Guggenheim Private Debt Fund Trinity Investco, LLC				
Guggenheim Private Debt Fund Throne Investco, LLC				
Guggenheim Private Debt Fund Note Issuer, LLC				
Guggenheim Private Debt Fund Throne Investco, LLC				
Kennecott Funding Ltd.				
Magma WCFF II Ltd				
NZC Guggenheim Fund Limited				
NZC Guggenheim Fund LLC				
NZC Guggenheim Master Fund Limited				
NZCG Funding Ltd.				
NZCG Funding LLC				
BBEP Legacy Holdings, LLC				
Orpheus Funding LLC				

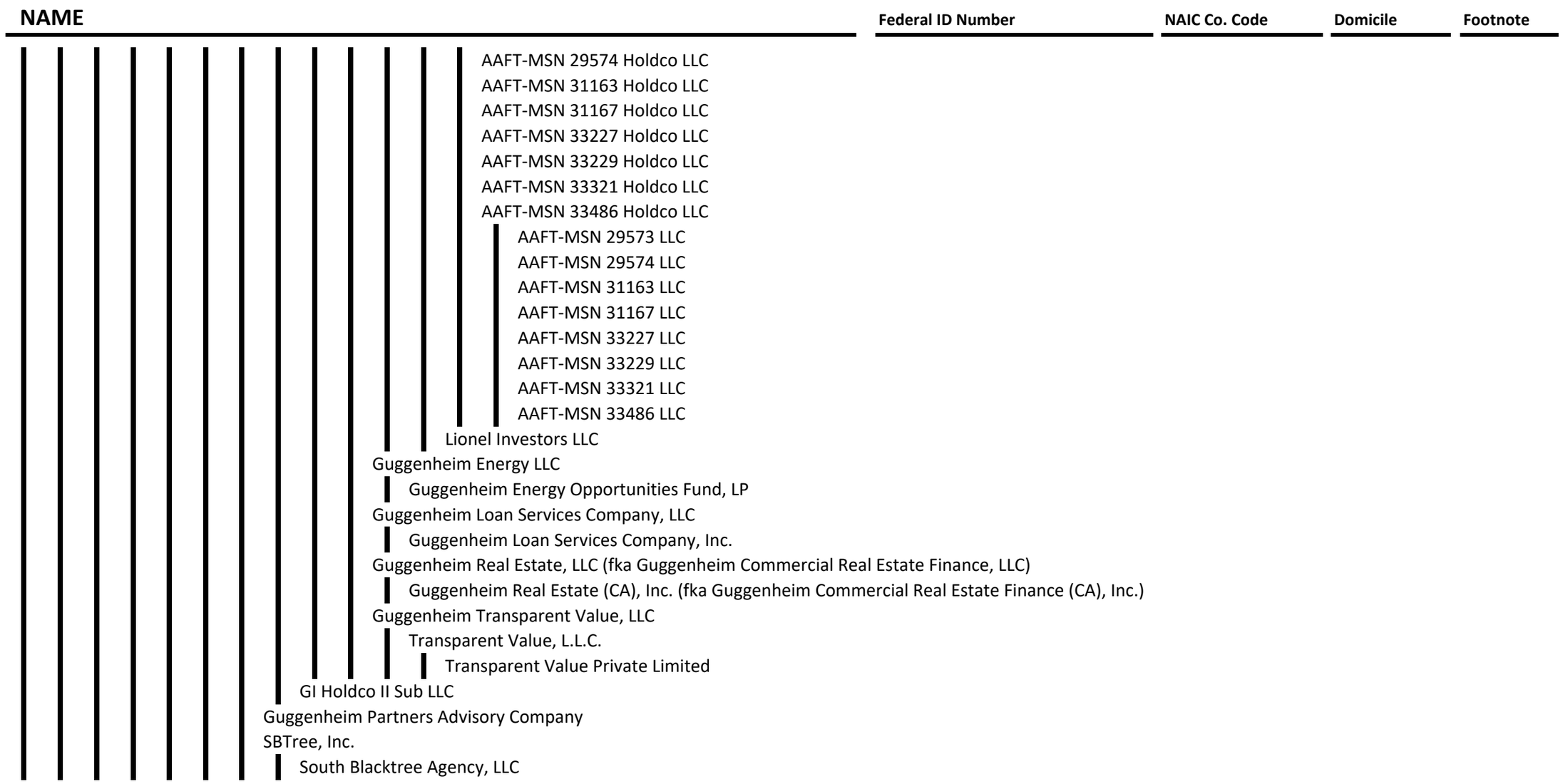
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Orpheus Holdings LLC				
Promenade-C LLC				
Promenade-C 2 LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Stellar Funding, Ltd.				
Rydex Holdings, LLC				
Security Investors, LLC				
GS Gamma Management, LLC				
GS Gamma Investments, LLC				
GS Gamma Advisors, LLC				
GPAM Holdings, Inc.				
Guggenheim Apsley Holdings, LLC				
Guggenheim Apsley Fund, L.P.				
Guggenheim Credit Services, LLC				
3200 West Twain Holdings I LLC				
AAFT-MSN 29573 Lender LLC				
AAFT-MSN 29574 Lender LLC				
AAFT-MSN 31163 Lender LLC				
AAFT-MSN 31167 Lender LLC				
AAFT-MSN 33227 Lender LLC				
AAFT-MSN 33229 Lender LLC				
AAFT-MSN 33321 Lender LLC				
AAFT-MSN 33486 Lender LLC				
Acsal Holdco LLC				
AAFT-MSN 29573 Holdco LLC				

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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Links Holdings, Inc.				
Links Holdings LLC				
Links GKPL Holdco, LLC				
Guggenheim KBBO Partners Limited				
Links GPJL Holdco, LLC				
Guggenheim Partners Japan, Ltd.				
Guggenheim Securities Credit Partners, LLC				
Croton Liquid Markets, LLC f/k/a GLM Securities, LLC				
Guggenheim Securities International, Ltd.				
Guggenheim Securities, LLC				
Guggenheim Trust Assets, LLC				
GWM Holdco, LLC				
Asset Consulting Group, LLC				
GP Feeder Fund Management, LLC				
GIA Europe Holdings, Ltd.				
Guggenheim Investment Advisors (Europe) Limited				
Guggenheim Investment Advisors, LLC				
TEK Financial, LLC				
PLUS Funding IV, LLC				
GSFI, LLC				
JLx3, LLC				
GSFI, LLC				
Generation Financial Group LLC				
Generation Financial Group, LLC				
IPEX LLC				
IPEX Services, LLC				
GC Orpheus Investors, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim Payroll Agent, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GC Parent Holdings, LLC				
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC f/k/a Guggenheim Retail Real Estate Partners, Inc.				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				
Java Acquisition Company 0049, LLC				
JL Ada 1846, LLC				
JL Bedford 1458, LLC				
JL Beloit 1365, LLC				
JL Cape Girardeau 1502, LLC				
JL Chattanooga 1491, LLC				
JL Chickasha 1476, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				
JL Delavan 1363, LLC				
JL Dripping Springs 1369, LLC				
JL Evansville 1459, LLC				
JL Fort Worth 834, LLC				
JL Fort Worth 1393, LLC				
JL Frankfort 1460, LLC				
JL Georgetown 1407, LLC				
JL Jeffersonville 1440, LLC				
JL Lake Hallie 1434, LLC				
JL Machesney Park 1388, LLC				
JL Manitowoc 1257, LLC				
JL New Hartford 1463, LLC				
JL Nixa 1386, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Owensboro 1461, LLC				
JL Rockford 1428, LLC				
JL Springfield 1433, LLC				
JL Springfield 1495, LLC				
Lansing 824 Retail, LLC				
SB Newington 433, LLC				
SC-H Elizabethtown 1292, LLC				
SC-H Louisville 1262, LLC				
SC-H Madison 1261, LLC				
SC-H North Vernon 1291, LLC				
SC-H Scottsburg 1268, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
TCFBK Richton Park 866, LLC				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
NE Lewiston 820, LLC				
GW Phoenix 799, LLC				
NC Lincolnshire 624, LLC				
NC Little Rock 642, LLC				
NC Naperville 623, LLC				
NC San Antonio 628, LLC				
SE Sacramento 1224, LLC				
SE Union City 1247, LLC				
TLEXP Ellisville 926, LLC				
TLEXP Kansas City 1250, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
TLEXP St. Peters 1200, LLC				
GM Lansing 824, LLC				
JL Appleton 980, LLC				
JL Bentonville 1412, LLC				
JL Cypress 821, LLC				
JL Cypress 1433, LLC				
JL Hamburg 1301, LLC				
JL Huntley 797, LLC				
JL Irondequoit 1252, LLC				
JL Joplin 1391, LLC				
JL Katy 916, LLC				
JL Milwaukee 1397, LLC				
JL Nicholasville 1389, LLC				
JL Normal 1378, LLC				
JL Plover 1320, LLC				
JL Porter 1414, LLC				
JL Princeton 1332, LLC				
JL Providence Village 1239, LLC				
JL Rib Mountain 1319, LLC				
JL Romeoville 1318, LLC				
JL Somers 1403, LLC				
JL Spring 1384, LLC				
JL Springdale 1357, LLC				
JL Sycamore 1379, LLC				
JLSB Fort Smith 1405, LLC				
Stonebriar JL Grand Chute 1216, LLC				
Stonebriar JL Henrietta 1273, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Stonebriar JL Muskego 1263, LLC				
Cainhoy Land & Timber, LLC				
Seven Sticks, LLC				
GFPID, LLC				
GFPIC, L.P.				
GGIC, Ltd.				
GGIC KTI Holdings Ltd.				
GFP Green Inc.				
GFP Peru Dunas Holdings, Inc.				
GGIC Greenbacker Funding Ltd.				
GGIC IIP Holdings, L.P.				
Franklin Park (Cyprus) Limited				
GGIC IIP Holdings Ltd.				
GGIC Manager, LLC				
Guggenheim Golf Properties Investor, LLC				
Guggenheim-Nicklaus Fund I, Ltd.				
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda				
Guggenheim Nicklaus Partners, LLC				
GNP-BA, LLC				
GNP-BA S.R.L.				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				
Toledo-MNG, LLC				
Toledo-SLS, LLC				
Guggenheim Services, LLC				

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GC Disbursement Agent, LLC				
Guggenheim Disbursement Agent, LLC				
Guggenheim Receivable Financing, LLC				
Guggenheim Manager, Inc.				
GMI GPIM, LLC				
GMI GPIMH, LLC				
Guggenheim Premises I, LLC				
GPM: Fundrise, LLC				
GC Deferred Compensation I, LLC				
AC Storage, LLC				
Collectibles Antiquities Company, LLC				
Pilara Lotes II, LLC				
Guggenheim Opportunities Investors I-B, LLC				
Guggenheim Opportunities Investors IV, LLC				
Guggenheim Opportunities Investors V, LLC				
Guggenheim Opportunities Investors VI, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Liberty Hampshire Holdings, LLC				
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, LLC				
Blanford Capital Company #1, LLC				
Blanford Capital Company #2, LLC				
Blanford Capital Company #3, LLC				
Blanford Capital Company #4, LLC				
Blanford Capital Company #5, LLC				
Blanford Capital Company #6, LLC				
Blanford Capital Company #7, LLC				
Blanford Capital Company #8, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Blanford Capital Company #9, LLC				
Blanford Capital Company #10, LLC				
Blanford Capital Company #11, LLC				
Blanford Capital Company #12, LLC				
Blanford Capital Company #13, LLC				
Blanford Capital Company #14, LLC				
Blanford Capital Company #15, LLC				
Blanford Capital Company #16, LLC				
Blanford Capital Company #17, LLC				
Blanford Capital Company #18, LLC				
Blanford Capital Company #19, LLC				
Blanford Capital Company #20, LLC				
Blanford Capital Company #21, LLC				
Blanford Capital Company #22, LLC				
Blanford Capital Company #23, LLC				
Blanford Capital Company #24, LLC				
Blanford Capital Company #25, LLC				
GIFS Capital Company, LLC				
GIFM Holdings Trust				
Sandy Point Capital Company, LLC				
Saratoga Springs Capital Company, LLC				
Saratoga (Cayman) Ltd.				
BFC Capital Company, LLC				
Bound Brook Capital Corporation				
Chelsea Creek Capital Company, LLC				
Jasmine Asset Funding Limited				
Kemps Landing Capital Company, LLC				
Kips Bay Capital Company #1, LLC				
Kips Bay Capital Company #2, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Kips Bay Capital Company #3, LLC				
Kips Bay Capital Company #4, LLC				
Kips Bay Capital Company #5, LLC				
Guggenheim Treasury Services International Limited				
Guggenheim Treasury Services (Europe) Limited				
Moore's Creek Capital Corporation				
Forrestal Portfolios, LLC				
The Liberty Hampshire Capital Company, LLC				
Guggenheim Treasury Services Corporation (N.Y.)				
Bennington Stark Capital Company, LLC				
Cedar Springs Capital Company, LLC				
Cedar Springs (Cayman) Ltd.				
Concord Minutemen Capital Company, LLC				
Crown Point Capital Company, LLC				
Legacy Capital Company, LLC				
Optimus Funding Company, LLC				
Ridgefield Funding Company, LLC				
Thomas Creek Capital Corporation				
Valcour Bay Capital Company, LLC				
White Plains Capital Company, LLC				
Lexington Parker Capital Company, L.L.C.				
Great Bridge Capital Company, LLC				
Washington Lee Capital Company, LLC				
Relationship Funding (Cayman) Ltd.				
Sammons Distribution Holdings, Inc.				
Sammons BW, Inc.				
Parkway Mortgage, Inc.				

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 *
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc.	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	N	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc	NV	UIP	Sammons Enterprises, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5664082				GPI Ventures, LLC	DE	NIA	Asheville Resolution Corporation	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Community Investments, Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE		Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc.	DE	UIP	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	66974	36-2428931				North American Company for Life and Health Insurance	IA	IA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Westown Financial LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sync Storage Solutions, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc.	DE		Briggs International, Inc.	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Equipment, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc.	DE	NIA	Briggs Equipment, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	N	

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 *
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc	DE	NIA	Briggs International, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000		00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR		Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR		AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT		
00000		00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	N	
00000		00000					GFL Access Limited	GBR	NIA	Gwynedd Forklifts Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Infrastructure, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Laramie Wind LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Range Energy Storage Systems LLC	WY	NIA	Sammons Energy Storage Holdings LLC	Ownership	50.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000					DS Energy Storage Systems LLC	DE	NIA	Sammons Energy Storage Holdings LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Power Transmission LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Whirlwind 1, LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder-Zephyr Wind, LLC	WY	NIA	Laramie Wind LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc.	DE	NIA	Sammons Infrastructure, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc.	DE	NIA	SRE OpCo, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc.	DE	NIA	SRE Solar OpCo, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE/Franklin Park Utility Solar 1, LLC	DE	NIA	SRE Blocker #1, Inc.	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE/Franklin Park Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRK Holdings, LLC	NC	NIA	Heelstone Energy Investor II, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor III, LLC	DE	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings I, LLC	NC	NIA	Heelstone Energy Investor III, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings I, LLC	NC	NIA	PV Project Lessee I, LLC	Ownership	10.0	SEI ESOT	N	
00000		00000					PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Management				
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor IV, LLC	DE	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings II, LLC	NC	NIA	Heelstone Energy Investor IV, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings II, LLC	NC	NIA	PV Project Lessee II, LLC	Ownership	10.0	SEI ESOT	N	
00000		00000					PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Management				
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee II, LLC	NC	NIA	Heelstone Energy V, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor V, LLC	DE	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings III, LLC	NC	NIA	Heelstone Energy Investor V, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings III, LLC	NC	NIA	PV Project Lessee III, LLC	Ownership	10.0	SEI ESOT	N	
00000		00000					PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Management				
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee III, LLC	NC	NIA	Heelstone Energy VI, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VI, LLC	DE	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy Investor VI, LLC	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	PV Project Lessee IV, LLC	Ownership	10.0	SEI ESOT	N	
00000		00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management				
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Toad 1425 A Powatan Road, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VII, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy Investor VII, LLC	Ownership	100.0	SEI ESOT	N	
00000		00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Management				
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc	DE	NIA	SRE Solar OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE/Franklin Park Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE/Franklin Park Focalpoint, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE/Franklin Park Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc		NIA	SRE/Franklin Park Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp		NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd	Ownership		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	Serpentine Hydro Power GP Ltd	Ownership		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	Columbia Mountains Power GP Ltd	Ownership		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd	Ownership		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE/Franklin Park Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway HoldCo LLC	DE	NIA	SRE/Franklin Park Midway LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE/Franklin Park Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc	Ownership	99.5	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE/Franklin Park Rio Bravo, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc	DE	NIA	Sammons Infrastructure, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868169				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1894969				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1832295				Sweetwater River Conservancy Stream and Riparian Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				DBI/ASG Mortgage Acquisition Fund I, LP	DE	NIA	Compatriot Capital, Inc	Ownership	55.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Village Green Consolidated LLC	DE	NIA	CCI Historic, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	Village Green Consolidated LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion Columbus Investors 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	35-2580846				Albion WM 1, LLC	DE	NIA	Albion Columbus Investors 1, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors I, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	Albion at Evanston Investors I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors I, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	35.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park, LLC	DE	NIA	Albion at Oak Park Investors I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4423717				Albion at Parklane Limited Partner, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				AJ Highland Park Investors, LLC	DE	NIA	Albion at Highland Park, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				New Forum Apartments JV Investors, LLC	DE	NIA	Albion at New Forum Member, LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2667963				Albion in the Gulch Investors, LLC	DE	NIA	Albion in the Gulch Member, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch, LLC	DE	NIA	Albion in the Gulch Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562				AJ Renaissance Place Investors, LLC	DE	NIA	Albion at Renaissance Place, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	Village Green Consolidated LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				V-Suites LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4839030				Southside Works Holding LLC	DE	NIA	CCI Historic, Inc.	Ownership	50.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	30-0832966				Southside Works City Apartments LLC	DE	NIA	Southside Works Holding LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC	DE	NIA	CCI Historic, Inc.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	LAV MP Holding, LLC	Ownership	34.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc.	DE	NIA	CCI Historic, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4005137				VGH Credit LLC	DE	NIA	CCI/HTC, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4740768				SLBCA Developer LLC	DE	NIA	VGH Credit LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4740768				SLBCA Developer LLC	DE	NIA	SLBCA Holding LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	CCI/HTC, Inc.	Ownership	90.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	VGH Credit LLC	Ownership	10.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4742309				SLBCA Tenant LLC	DE	NIA	SLBCA Holding LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4742309				SLBCA Tenant LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Tenant LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746592				E2M Holdings II, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	63.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746655				E2M Investment II, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	82.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746954				E2M General Partner II, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	17.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746954				E2M General Partner II, LLC	DE	NIA	E2M Holdings II, LP	Ownership	75.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2746954				E2M General Partner II, LLC	DE	NIA	E2M Investment II, LP	Ownership	0.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2747456				E2M Fund II Holdco, LP	DE	NIA	Compatriot Capital, Inc.	Ownership	38.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2747456				E2M Fund II Holdco, LP	DE	NIA	E2M General Partner II, LLC	Ownership	20.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2747456				E2M Fund II Holdco, LP	DE	NIA	E2M Investment II, LP	Ownership	2.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2782503				E2M/SRC Investment Company, LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	37.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2782503				E2M/SRC Investment Company, LLC	DE	NIA	E2M Fund II Holdco, LP	Ownership	60.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2782503				E2M/SRC Investment Company, LLC	DE	NIA	E2M Holdings II, LP	Ownership	3.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				KDC Holdings, LLC	DE	NIA	E2M/SRC Investment Company, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4004306				E2M Villas at RPW, LLC	TX	NIA	Compatriot Capital, Inc.	Ownership	79.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2858194				AHC Villas Richmond, LLC	TX	NIA	E2M Villas at RPW, LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	84.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	VG Morrow Park Capital LLC	Ownership	65.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc.	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc.	Ownership	39.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	TX	NIA	Compatriot Capital, Inc.	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	TX	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Chapman GP LLC	TX	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	23.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	JLB Partners LLC	Ownership	76.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1641185				JLB Portales Partners LLC	DE	NIA	JLB Portales Partners Mgr L.P.	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Stafford Phase I GP LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Partners LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Stafford Phase Two GP LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase Two GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	80.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	11-3732440				Longhorn Trail Ranch II, Ltd	TX	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	42.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	N	
00000		00000					CCI Bethesda SL LLC	DE		Compatriot Capital, Inc	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc	Ownership	21.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc.	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc.	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc	Ownership	36.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	43-1380564				Guggenheim Life and Annuity Company	DE	IA	PLIC Holdings, LLC	Ownership	15.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-2839662				Guggenheim Insurance Services, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIS Administrative Services, LLC	DE	NIA	Guggenheim Insurance Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIS Asset Company, LLC	DE	NIA	Guggenheim Insurance Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim-meZocliq Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					meZocliq LLC	DE	NIA	Guggenheim-meZocliq Holdings, LLC	Ownership	41.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Biscay GSTF III, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Mylo, LLC	MO	NIA	Biscay GSTF III, LLC	Ownership	34.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Seguros Receivables, LLC	DE	NIA	Biscay GSTF III, LLC	Ownership	33.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GL Marketing, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Gallahan Funding, LLC	DE	NIA	GL Marketing, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hesa GSTF V, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Kerauno Holdings, LLC	IN	NIA	Hesa GSTF V, LLC	Ownership	34.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Advanced Software, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					K Launch, LLC	IN	NIA	Advanced Software, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AxiaTP Development, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AxiaTP Resources, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000					BellTech Capital, LLC	DE	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	83607	43-1380564				Guggenheim Life and Annuity Company	DE	IA	GLAC Holdings, LLC	Ownership	85.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4073543				Guggenheim Life Reinsurance (U.S.) Corporation	DE	IA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings II, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings III, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00431	Sammons Enterprises, Inc. ESOT	15691	47-3023521				Clear Spring Life Insurance Company	TX	IA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4656320				Elsmere Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Elsmere Renewal Energy, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1323214				Guggenheim Life 1099 Reporting Company, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC Investment Holdings, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Paragon GBM Investco, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2015-4, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Funding 2016-2, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Parent 2015-3, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Efland Parent 2016-1, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding V, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding VI, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELSL Funding VII, LLC	DE	NIA	Elsmere Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC GBM Investco, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					IDF I, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					IDF II, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4656095				Saganaw Insurance Agency, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Saganaw Receivables, LLC f/k/a SG Parent, LLC	DE	NIA	Saganaw Insurance Agency, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Tomorrow, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Venice GSTF I, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	99-0372310				Corporate Funding VI, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1664380				Corporate Funding V, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2525124				Fashion Funding, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3137763				Guggenheim Loan Agent, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc. (fka Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (CA), Inc.)	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553951				Guggenheim Partners India GP, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	33.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553827				Guggenheim Partners India Management, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0602518				Guggenheim Capital Management (Asia) Private Limited	IND	NIA	Guggenheim Partners India Holdings, LLC	Ownership	99.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4196055				Nominee Holding Company, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2809805				Channel Capital Group Holdings, LLC	DE	NIA	Nominee Holding Company, LLC	Ownership	38.3	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Channel Capital Group LLC	DE	NIA	Channel Capital Group Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2601294				GI Holdco II Sub LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476100				AT Funding Note Issuer, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	45-2746953				Internet Radio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1008179				Internet Radio Funding II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AECORN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus Holdings LLC	DE	NIA	G-Ficus MM LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPF SMLP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd.	Ownership	17.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd.	Ownership	17.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4089233				GPIMH Sub Holdco, Inc.	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.9	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					REST, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0935545				REST-NY, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	N	

SCHEDULE Y
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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 *
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0489340				Guggenheim Partners Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	CYM	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Fund, Ltd.	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P.	CYM	NIA	GPIM Holdings VIII, Ltd	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4747864				Guggenheim Aircraft Opportunity GP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0912854				Guggenheim Aircraft Opportunity Fund, L.P.	DE	NIA	Guggenheim Aircraft Opportunity GP, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0756810				Guggenheim Aircraft Opportunity Master Fund, L.P.	DE	NIA	Guggenheim Aircraft Opportunity GP, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GX 9568 Holdings I, LLC	DE	NIA	Guggenheim Aircraft Opportunity Master Fund, L.P.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GX 9568 Holdings II, LLC	DE	NIA	Guggenheim Aircraft Opportunity Master Fund, L.P.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Global 6000 9568 Limited LDC	CYM	NIA	GX 9568 Holdings I, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Global 6000 9568 Limited LDC	CYM	NIA	GX 9568 Holdings II, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1759695				Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0466249				Guggenheim Private Debt Fund 2.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-I, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-I, LLC	Ownership	13.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4028256				Guggenheim Private Debt MFLTB 2.0, LLC	DE	NIA	Guggenheim Private Debt Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 3.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3771739				5180 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P.	CYM	NIA	GIM GP Ltd.	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Energy Asset Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2623504				GIBSL SN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Master Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3336426				Guggenheim Investors Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd.	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCFF II Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2798835				Promenade-C LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2798835				Promenade-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5183558				Promenade-C 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Corporate Opportunity Fund GP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Corporate Opportunity Fund ILP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2036358				Guggenheim Corporate Opportunity Fund, L.P.	DE	NIA	Guggenheim Corporate Opportunity Fund GP, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1361473				Guggenheim Corporate Opportunity Fund (Cayman Islands), L.P.	CYM	NIA	Guggenheim Corporate Opportunity Fund GP, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1361462				Guggenheim Corporate Opportunity Fund Investment Vehicle, L.P.	CYM	NIA	Guggenheim Corporate Opportunity Fund GP, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	

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 *
00000	Sammons Enterprises, Inc. ESOT	00000	80-0955343				CardCash Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	47-3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-4756468				Guggenheim Apsley Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Apsley Fund, L.P	CYM	NIA	Guggenheim Apsley Holdings, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0412624				3200 West Twain Holdings I LLC	DE	NIA	Guggenheim Credit Services, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922431				AAFT-MSN 29573 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980027				AAFT-MSN 29574 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923092				AAFT-MSN 31163 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	90-0980606				AAFT-MSN 31167 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923219				AAFT-MSN 33227 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922330				AAFT-MSN 33229 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409298				AAFT-MSN 33321 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409425				AAFT-MSN 33486 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 LLC	DE	NIA	AAFT-MSN 29573 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 LLC	DE	NIA	AAFT-MSN 29574 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 LLC	DE	NIA	AAFT-MSN 31163 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 LLC	DE	NIA	AAFT-MSN 31167 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 LLC	DE	NIA	AAFT-MSN 33227 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 LLC	DE	NIA	AAFT-MSN 33229 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 LLC	DE	NIA	AAFT-MSN 33321 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 LLC	DE	NIA	AAFT-MSN 33486 Holdco LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093280				Guggenheim Loan Services Company, Inc.	CA	NIA	Guggenheim Loan Services Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5833056				SBTree, Inc	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1101914				South Blacktree Agency, LLC	DE	NIA	SBTree, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1559031				Croton Liquid Markets LLC f/k/a GLM Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Credit Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim KBBO Partners Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd	CYM	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-0016233				Generation Mortgage Company, LLC	CA	NIA	GFMH, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding I, LLC	DE	NIA	GPH Funding II, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Holdings, LLC	DE	NIA	GPH Funding I, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIC, L.P.	CYM	NIA	GFPID, LLC	Ownership	34.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIC, L.P.	Ownership	75.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd.	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, Ltd.	Ownership	85.7	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim-Nicklaus Fund I, Ltd.	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	89.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim-Nicklaus Fund I, Ltd.	FL	NIA	GN Fund I, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144058				GNP-BA, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0535371				GNP-BA S.R.L.	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim Nicklaus Partners, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	70.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	Guggenheim-Nicklaus Fund I, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	Guggenheim-Nicklaus Fund I, Ltd.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	GC Pilar Golf Investment, LLC	Ownership	88.4	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Guggenheim Development Services, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475826				Java Acquisition Company 0031, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475413				Java Acquisition Company 0049, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3718197				JL Ada 1846, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1946518				JL Bedford 1458, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Cape Girardeau 1502, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Chickasha 1476, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3735577				JL Delavan 1363, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1959322				JL Frankfort 1460, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4966066				JL Georgetown 1407, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1359820				JL Jeffersonville 1440, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Lake Hallie 1434, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2455259				JL Machesney Park 1388, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	85-2356877				JL New Hartford 1463, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2710328				JL Nixa 1386, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2698206				JL Owensboro 1461, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4994372				JL Springfield 1433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4776739				SB Newington 433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4305239				SE Napa 1279, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1912667				SE Orangevale 1223, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1403507				SE Stockton 1394, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Guggenheim Life and Annuity Company	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0508568				NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	68-0683773				NC San Antonio 628, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2645909				SC-H Elizabethtown 1292, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584139				SC-H Louisville 1262, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584294				SC-H Madison 1261, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4099578				SC-H North Vernon 1291, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0584526				SC-H Scottsburg 1268, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				TCFBK Richton Park 866, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4915976				TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4093611				TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2619926				JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3526145				JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4422043				JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4916316				JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3612315				JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2633589				JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3582527				JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1911317				JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3512756				JL Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2655056				JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2684887				JL Providence Village 1239, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3687299				JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2701309				JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3768363				JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3626820				JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3568404				JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3599745				JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3541018				JLSB Fort Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4499720				Stonebriar JL Grand Chute 1216, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2184075				Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4520285				Stonebriar JL Muskego 1263, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8368645				Guggenheim Opportunities Investors IV, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3682958				Guggenheim Opportunities Investors VI, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	29.2	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957679				Chelsea Creek Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Jasmine Asset Funding Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957675				Kemps Landing Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1362987				Kips Bay Capital Company #1, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1363646				Kips Bay Capital Company #2, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1363881				Kips Bay Capital Company #3, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364107				Kips Bay Capital Company #4, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364203				Kips Bay Capital Company #5, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0519573				Guggenheim Treasury Services International Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	

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00000	Sammons Enterprises, Inc. ESOT	00000	98-1231174				Guggenheim Treasury Services (Europe) Limited	GBR	NIA	Guggenheim Treasury Services International Limited	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0978028				Moore's Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Forrestal Portfolios LLC	DE	NIA	Moore's Creek Capital Corporation	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2310174				The Liberty Hampshire Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3959215				Guggenheim Treasury Services Corporation (N.Y.)	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2826279				Bennington Stark Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Bound Brook Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	42-1548166				Cedar Springs Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd.	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4203696				Concord Minutemen Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4033531				Crown Point Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4313228				Valcour Bay Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #2, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #3, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #4, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	

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 *
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #5, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #6, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #7, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #9, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #10, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #11, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #12, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #13, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #14, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #15, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #16, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #17, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #18, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468				Blanford Capital Company #19, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #20, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506708				Blanford Capital Company #21, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523545				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523557				Blanford Capital Company #24, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd.	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	

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 *
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4145892				Lexington Parker Capital Company, L.L.C.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Lee Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd.	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc.	DE	NIA	Sammons Distribution Holdings, Inc.	Ownership	100.0	SEI ESOT	N	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	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)
	46-0441748	SAMMONS FINANCIAL GROUP, INC.	205,109,205	(375,000,000)							(169,890,795)	
66044	46-0164570	MIDLAND NATIONAL LIFE INSURANCE COMPANY	(205,109,205)	361,000,000							155,890,795	1,346,985,528
66974	36-2428931	NORTH AMERICAN CO FOR LIFE & HEALTH INS										3,321,373,991
00000	27-4013872	MNL RE		14,000,000							14,000,000	(2,326,726,522)
00000	61-1583842	SOLBERG RE										(936,980,439)
	27-1454227	GLAC Holdings, LLC	21,250,000								21,250,000	
83607	43-1380564	GUGGENHEIM LIFE AND ANNUITY COMPANY	(20,500,000)								(20,500,000)	(675,732,986)
15691	47-3023521	CLEAR SPRING LIFE INSURANCE COMPANY	(4,500,000)								(4,500,000)	(149,377,574)
	27-4333580	PLIC Holdings, LLC	3,750,000								3,750,000	
	84-3081181	CANAL RE										(579,541,998)
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 Accountants 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)	SEE EXPLANATION
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?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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?	YES
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
33	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	SEE EXPLANATION
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?	SEE EXPLANATION
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?	SEE EXPLANATION
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES

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 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?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES

AUGUST FILING

53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanation:

12.Single Stockholder, report not required

37.No relief required

38.No relief required

39.NO relief required

Bar code:

13.
6 6 0 4 4 2 0 2 0 3 6 0 5 9 0 0 0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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OVERFLOW PAGE FOR WRITE-INS

L002 Additional Aggregate Lines for Page 02 Line 25.
*ASSETS - Assets

	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 – 2)	4 Net Admitted Assets
2504. Separate account fund revenues receivable	1,646,063		1,646,063	1,372,349
2505. Leasehold improvements	155,173	155,173		
2597. Summary of remaining write-ins for Line 25 from Page 02	1,801,235	155,173	1,646,063	1,372,349

L003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB - Liabilities

	1 Current Year	2 Prior Year
2504. Abandoned property	32,892,216	28,318,093
2505. Contra accrual for post employment benefits	5,598,084	1,425,932
2506. Payable for central clearing swap		624,212
2507. Miscellaneous liabilities	(1)	104,159
2597. Summary of remaining write-ins for Line 25 from Page 3	38,490,299	30,472,396

L004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS – Summary of Operations

	1 Current Year	2 Prior Year
08.304. Miscellaneous income	497,847	410,196
08.305. Foreign exchange gain (loss)	77,286	489,759
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	575,132	899,955

OVERFLOW PAGE FOR WRITE-INS

L006 Additional Aggregate Lines for Page 06 Line 08.3.
*ANAOPSSUM - 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
08.304. Miscellaneous income	497,847	395,019		111,511	(8,683)				
08.305. Foreign exchange gain (loss)	77,286	77,286							
08.397. Summary of remaining write-ins for Line 8.3 from page 6	575,132	472,304		111,511	(8,683)				

L006.1 Additional Aggregate Lines for Page 06.1 Line 08.3.
*ANAOPSINDLIF – Analysis of Operations by Lines of Business – Individual Life Insurance (c)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Separate account fund revenues	375,517								375,517			
08.305. Foreign echange gain (loss)	77,286			77,286								
08.397. Summary of remaining write-ins for Line 8.3 from page 6.1	452,802			77,286					375,517			

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	2,857,238,042	4.835	2,857,238,042		2,857,238,042	4.835
1.02 All other governments	356,028,004	0.602	356,028,004		356,028,004	0.602
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	12,770,970,183	21.610	12,770,970,183		12,770,970,183	21.611
1.06 Industrial and miscellaneous	30,902,186,480	52.291	30,902,186,480		30,902,186,480	52.293
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates	618,391,284	1.046	618,391,284		618,391,284	1.046
1.09 SVO identified funds						
1.10 Unaffiliated bank loans	1,232,889,741	2.086	1,232,889,741		1,232,889,741	2.086
1.11 Total long-term bonds	48,737,703,734	82.471	48,737,703,734		48,737,703,734	82.474
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	771,535,783	1.306	771,535,783		771,535,783	1.306
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	771,535,783	1.306	771,535,783		771,535,783	1.306
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	72,350,068	0.122	72,350,068		72,350,068	0.122
3.02 Industrial and miscellaneous Other (Unaffiliated)	235,025,746	0.398	235,025,746		235,025,746	0.398
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	279,528,337	0.473	279,528,337		279,528,337	0.473
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds	126,225,866	0.214	126,225,866		126,225,866	0.214
3.08 Total common stocks	713,130,017	1.207	713,130,017		713,130,017	1.207
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	4,272,710,781	7.230	4,272,710,781		4,272,710,781	7.230
4.04 Mezzanine real estate loans	136,756,128	0.231	136,756,128		136,756,128	0.231
4.05 Total valuation allowance	(6,192,967)	(0.010)	(6,192,697)		(6,192,697)	(0.010)
4.06 Total mortgage loans	4,403,273,941	7.451	4,403,274,211		4,403,274,211	7.451
5. Real estate (Schedule A):						
5.01 Properties occupied by company	100,995,325	0.171	100,995,325		100,995,325	0.171
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	100,995,325	0.171	100,995,325		100,995,325	0.171
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	923,238,336	1.562	923,238,336		923,238,336	1.562
6.02 Cash equivalents (Schedule E, Part 2)	383,494,606	0.649	383,494,606		383,494,606	0.649
6.03 Short-term investments (Schedule DA)	141,302,765	0.239	141,302,765		141,302,765	0.239
6.04 Total cash, cash equivalents and short-term investments	1,448,035,707	2.450	1,448,035,707		1,448,035,707	2.450
7. Contract loans	405,671,731	0.686	404,382,690		404,382,690	0.684
8. Derivatives (Schedule DB)	459,488,401	0.778	459,488,401		459,488,401	0.778
9. Other invested assets (Schedule BA)	2,053,387,039	3.475	2,052,495,550		2,052,495,550	3.473
10. Receivables for securities	3,719,922	0.006	3,719,922		3,719,922	0.006
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	59,096,941,600	100.000	59,094,761,341		59,094,761,341	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			38,773,592
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)	62,948,324		62,948,324
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			63,356
5.	Deduct amounts received on disposals, Part 3, Column 15			63,356
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	726,591		
	8.2 Totals, Part 3, Column 9			726,591
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)			100,995,325
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)			100,995,325

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year			4,539,631,644
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	193,214,793		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	46,100,354		239,315,147
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 12			
	3.2 Totals, Part 3, Column 11			
4.	Accrual of discount			
5.	Unrealized valuation increase (decrease):			
	5.1 Totals, Part 1, Column 9			
	5.2 Totals, Part 3, Column 8			
6.	Total gain (loss) on disposals, Part 3, Column 18			(506,045)
7.	Deduct amounts received on disposals, Part 3, Column 15			312,025,608
8.	Deduct amortization of premium and mortgage interest points and commitment fees			
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	56,948,229		
	10.2 Totals, Part 3, Column 10			56,948,229
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			4,409,466,908
12.	Total valuation allowance			(6,192,967)
13.	Subtotal (Line 11 plus Line 12)			4,403,273,941
14.	Deduct total nonadmitted amounts			
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)			4,403,273,941

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		1,957,217,643
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	217,584,207	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	251,987,983	469,572,189
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		301,102
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	(37,419,328)	
	5.2 Totals, Part 3, Column 9	(24,218,899)	(61,638,227)
6.	Total gain (loss) on disposals, Part 3, Column 19		(23,503,388)
7.	Deduct amounts received on disposals, Part 3, Column 16		259,699,815
8.	Deduct amortization of premium and depreciation		6,688,746
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	617,264	
	9.2 Totals, Part 3, Column 14		617,264
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	22,790,984	
	10.2 Totals, Part 3, Column 11		22,790,984
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,053,387,039
12.	Deduct total nonadmitted amounts		891,489
13.	Statement value at end of current period (Line 11 minus Line 12)		2,052,495,550

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		45,309,839,753
2.	Cost of bonds and stocks acquired, Part 3, Column 7		14,591,143,165
3.	Accrual of discount		182,509,303
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(1,852,116)	
	4.2 Part 2, Section 1, Column 15	(28,896)	
	4.3 Part 2, Section 2, Column 13	(57,605,891)	
	4.4 Part 4, Column 11	(166,902)	(59,653,805)
5.	Total gain (loss) on disposals, Part 4, Column 19		92,887,636
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		9,673,229,853
7.	Deduct amortization of premium		101,742,555
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	2,569,690	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	(88,410)	2,481,280
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	96,560,493	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	41,713,364	138,273,857
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		16,408,469
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		50,222,369,534
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		50,222,369,534

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	2,857,238,042	3,235,790,277	2,582,585,540	3,355,850,917
Governments (including all obligations guaranteed by governments)	2.	Canada	1,942,000	2,427,500	1,942,000	1,942,000
	3.	Other Countries	354,086,003	377,055,811	354,312,608	330,748,000
	4.	Totals	3,213,266,045	3,615,273,588	2,938,840,148	3,688,540,917
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals				
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	12,770,970,183	14,774,337,717	12,404,000,351	14,137,483,420
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	26,560,190,000	28,820,974,238	26,685,759,192	26,671,168,460
	9.	Canada	682,221,370	769,891,299	683,982,886	679,664,167
	10.	Other Countries	4,892,664,852	5,276,685,441	4,890,098,282	4,864,045,660
	11.	Totals	32,135,076,222	34,867,550,978	32,259,840,360	32,214,878,287
Parent, Subsidiaries and Affiliates	12.	Totals	618,391,284	618,849,534	618,329,730	618,015,234
	13.	**Total Bonds**	48,737,703,734	53,876,011,817	48,221,010,589	50,658,917,858
PREFERRED STOCKS	14.	United States	764,221,983	824,996,725	764,250,879	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	7,313,800	7,377,600	7,313,800	
	17.	Totals	771,535,783	832,374,325	771,564,679	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	**Total Preferred Stocks**	771,535,783	832,374,325	771,564,679	
COMMON STOCKS	20.	United States	433,021,417	433,021,417	404,766,072	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	580,263	580,263	4,723,904	
	23.	Totals	433,601,680	433,601,680	409,489,976	
Parent, Subsidiaries and Affiliates	24.	Totals	279,528,337	279,528,337	57,422,095	
	25.	**Total Common Stocks**	713,130,017	713,130,017	466,912,071	
	26.	**Total Stocks**	1,484,665,800	1,545,504,342	1,238,476,750	
	27.	**Total Bonds and Stocks**	50,222,369,534	55,421,516,159	49,459,487,339	

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	388,688,017	167,660,257	779,932,144	1,707,135,809	197,316,455	XXX	3,240,732,682	6.6	4,026,761,567	9.0	3,236,204,665	4,528,017
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	388,688,017	167,660,257	779,932,144	1,707,135,809	197,316,455	XXX	3,240,732,682	6.6	4,026,761,567	9.0	3,236,204,665	4,528,017
2. All Other Governments												
2.1 NAIC 1		52,565,745	22,544,104		89,683,030	XXX	164,792,879	0.3	61,334,344	0.1	29,235,501	135,557,378
2.2 NAIC 2		1,721,379	6,963,412	1,791,628	121,960,859	XXX	132,437,278	0.3			105,125,305	27,311,974
2.3 NAIC 3			51,216,906	854,919	5,850,848	XXX	57,922,673	0.1	56,882,915	0.1	9,468,198	48,454,475
2.4 NAIC 4		875,173				XXX	875,173	0.0			875,173	
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		55,162,297	80,724,422	2,646,547	217,494,737	XXX	356,028,003	0.7	118,217,259	0.3	144,704,177	211,323,827
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	265,339,230	2,434,004,071	3,150,203,596	4,844,445,480	1,955,433,762	XXX	12,649,426,139	25.7	12,332,777,019	27.7	12,058,074,971	591,351,168
5.2 NAIC 2	4,461,602	8,990,411	23,938,548	61,911,952	22,241,511	XXX	121,544,024	0.2	314,541,261	0.7	121,544,024	
5.3 NAIC 3						XXX			19,435,560	0.0		
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	269,800,832	2,442,994,482	3,174,142,144	4,906,357,432	1,977,675,273	XXX	12,770,970,163	25.9	12,666,753,840	28.4	12,179,618,995	591,351,168

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 and Miscellaneous (unaffiliated)												
6.1 NAIC 1	569,220,008	4,685,063,664	3,116,118,688	3,996,567,321	3,374,673,241	XXX	15,741,642,922	32.0	17,038,330,283	38.2	6,260,469,859	9,481,173,064
6.2 NAIC 2	618,762,447	2,916,766,379	3,169,298,431	3,208,203,685	3,457,537,897	XXX	13,370,568,839	27.1	8,591,713,698	19.3	6,979,036,828	6,391,532,011
6.3 NAIC 3	41,924,462	459,449,856	392,807,306	239,804,276	238,221,710	XXX	1,372,207,610	2.8	825,517,761	1.9	712,557,501	659,650,110
6.4 NAIC 4	24,033,772	303,849,500	123,348,903	10,333,890	12,516,470	XXX	474,082,535	1.0	138,306,233	0.3	63,340,570	410,741,964
6.5 NAIC 5		26,544,366	6,543,065	5,802,739	37,522,607	XXX	76,412,777	0.2	39,184,540	0.1	19,713,283	56,699,494
6.6 NAIC 6		182,500			8,392,048	XXX	8,574,548	0.0	8,630,510	0.0	962,752	7,611,795
6.7 Totals	1,253,940,689	8,391,856,265	6,808,116,393	7,460,711,911	7,128,863,973	XXX	31,043,489,231	63.0	26,641,683,025	59.8	14,036,080,793	17,007,408,438
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1		125,517,220	19,579,410	3,890,000	209,153,795	XXX	358,140,425	0.7	388,576,147	0.9	247,961,668	110,178,757
8.2 NAIC 2		50,202,106	12,321,297	1,060,000	41,875,876	XXX	105,459,279	0.2	110,214,924	0.2	22,637,250	82,822,029
8.3 NAIC 3		93,125,254		1,010,000		XXX	94,135,254	0.2	164,507,004	0.4	3,908,001	90,227,254
8.4 NAIC 4		60,251,325		405,000		XXX	60,656,325	0.1	8,868,540	0.0	2,413,140	58,243,185
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		329,095,905	31,900,707	6,365,000	251,029,671	XXX	618,391,283	1.3	672,166,615	1.5	276,920,059	341,471,225
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						XXX						
10.2 NAIC 2	52,992,501	64,267,104	65,126,964	4,336,736		XXX	186,723,305	0.4	108,104,107	0.2		186,723,305
10.3 NAIC 3	251,163	14,662,160	58,455,018			XXX	73,368,341	0.1	23,081,178	0.1		73,368,340
10.4 NAIC 4	5,240,153	323,886,738	458,807,662			XXX	787,934,553	1.6	200,098,197	0.4		787,934,552
10.5 NAIC 5	771,263	117,007,430	57,619,934			XXX	175,398,627	0.4	100,410,596	0.2		175,398,627
10.6 NAIC 6	7,430,125	2,034,793				XXX	9,464,918	0.0	9,305,094	0.0		9,464,918
10.7 Totals	66,685,205	521,858,225	640,009,578	4,336,736		XXX	1,232,889,744	2.5	440,999,172	1.0		1,232,889,742

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) 1,223,247,255	7,464,810,957	7,088,377,942	10,552,038,610	5,826,260,283		32,154,735,047	65.3	XXX	XXX	21,831,946,664	10,322,788,384
11.2 NAIC 2	(d) 676,216,550	3,041,947,379	3,277,648,652	3,277,304,001	3,643,616,143		13,916,732,725	28.3	XXX	XXX	7,228,343,407	6,688,389,319
11.3 NAIC 3	(d) 42,175,625	567,237,270	502,479,230	241,669,195	244,072,558		1,597,633,878	3.2	XXX	XXX	725,933,700	871,700,179
11.4 NAIC 4	(d) 29,273,925	688,862,736	582,156,565	10,738,890	12,516,470		1,323,548,586	2.7	XXX	XXX	66,628,883	1,256,919,701
11.5 NAIC 5	(d) 771,263	143,551,796	64,162,999	5,802,739	37,522,607		(c) 251,811,404	0.5	XXX	XXX	19,713,283	232,098,121
11.6 NAIC 6	(d) 7,430,125	2,217,293			8,392,048		(c) 18,039,466	0.0	XXX	XXX	962,752	17,076,713
11.7 Totals	1,979,114,743	11,908,627,431	11,514,825,388	14,087,553,435	9,772,380,109		(b) 49,262,501,106	100.0	XXX	XXX	29,873,528,689	19,388,972,417
11.8 Line 11.7 as a % of Col. 7	4.0	24.2	23.4	28.6	19.8		100.0	XXX	XXX	XXX	60.6	39.4
12. Total Bonds Prior Year												
12.1 NAIC 1	842,939,445	5,421,245,994	8,074,992,631	12,358,827,629	7,149,773,661		XXX	XXX	33,847,779,360	75.9	23,206,327,953	10,641,451,409
12.2 NAIC 2	470,337,723	2,168,194,541	2,519,928,570	1,567,514,400	2,398,598,756		XXX	XXX	9,124,573,990	20.5	4,215,090,045	4,909,483,944
12.3 NAIC 3	67,632,917	393,704,578	395,062,123	99,265,617	133,759,183		XXX	XXX	1,089,424,418	2.4	430,099,163	659,325,256
12.4 NAIC 4	577,382	216,891,681	128,956,368	498,034	349,505		XXX	XXX	347,272,970	0.8	39,328,127	307,944,842
12.5 NAIC 5	1,233,801	88,447,583	30,578,448		19,335,304		XXX	XXX	(c) 139,595,136	0.3	9,112,534	130,482,602
12.6 NAIC 6	9,272,153	321,265	5,267		8,336,919		XXX	XXX	(c) 17,935,604	0.0	1,464,488	16,471,116
12.7 Totals	1,391,993,421	8,288,805,642	11,149,523,407	14,026,105,680	9,710,153,328		XXX	XXX	(b) 44,566,581,478	100.0	27,901,422,310	16,665,159,169
12.8 Line 12.7 as a % of Col. 9	3.1	18.6	25.0	31.5	21.8		XXX	XXX	100.0	XXX	62.6	37.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,037,708,371	3,947,306,250	5,166,178,656	8,940,915,268	2,739,838,119		21,831,946,664	44.3	23,206,327,952	52.1	21,831,946,664	XXX
13.2 NAIC 2	464,060,994	1,466,353,735	1,676,208,437	1,530,878,823	2,090,841,418		7,228,343,407	14.7	4,215,090,045	9.5	7,228,343,407	XXX
13.3 NAIC 3	19,598,417	176,731,960	216,129,502	124,682,730	188,791,091		725,933,700	1.5	430,099,164	1.0	725,933,700	XXX
13.4 NAIC 4	9,805,528	19,792,175	18,327,110	8,427,033	10,277,037		66,628,883	0.1	39,328,127	0.1	66,628,883	XXX
13.5 NAIC 5			371,914	3,727,933	15,613,436		19,713,283	0.0	9,112,534	0.0	19,713,283	XXX
13.6 NAIC 6					962,752		962,752	0.0	1,464,488	0.0	962,752	XXX
13.7 Totals	1,531,173,310	5,610,184,120	7,077,215,619	10,608,631,787	5,046,323,853		29,873,528,689	60.6	27,901,422,310	62.6	29,873,528,689	XXX
13.8 Line 13.7 as a % of Col. 7	5.1	18.8	23.7	35.5	16.9		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	3.1	11.4	14.4	21.5	10.2		60.6	XXX	XXX	XXX	60.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	185,538,884	3,517,504,707	1,922,199,287	1,611,123,343	3,086,422,163		10,322,788,384	21.0	10,641,451,409	23.9	XXX	10,322,788,384
14.2 NAIC 2	212,155,556	1,575,593,644	1,601,440,216	1,746,425,179	1,552,774,725		6,688,389,320	13.6	4,909,483,944	11.0	XXX	6,688,389,320
14.3 NAIC 3	22,577,209	390,505,309	286,349,728	116,986,466	55,281,467		871,700,179	1.8	659,325,256	1.5	XXX	871,700,179
14.4 NAIC 4	19,468,397	669,070,560	563,829,454	2,311,857	2,239,433		1,256,919,701	2.6	307,944,843	0.7	XXX	1,256,919,701
14.5 NAIC 5	771,263	143,551,796	63,791,085	2,074,806	21,909,171		232,098,121	0.5	130,482,602	0.3	XXX	232,098,121
14.6 NAIC 6	7,430,125	2,217,293			7,429,295		17,076,713	0.0	16,471,116	0.0	XXX	17,076,713
14.7 Totals	447,941,434	6,298,443,309	4,437,609,770	3,478,921,651	4,726,056,254		19,388,972,418	39.4	16,665,159,170	37.4	XXX	19,388,972,418
14.8 Line 14.7 as a % of Col. 7	2.3	32.5	22.9	17.9	24.4		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.9	12.8	9.0	7.1	9.6		39.4	XXX	XXX	XXX	XXX	39.4

(a) Includes $ 13,664,060,173 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 278,049,802 current year of bonds with Z designations, and$ 79,367,039 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 $ 147,242,792 current year, $ 102,850,892 prior year of bonds with 5GI designations and $ 7,888,449 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$ 384,495,326 ; NAIC 2 $ 140,302,045 ; 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	388,688,017	167,660,257	779,932,144	1,707,135,809	197,316,455	XXX	3,240,732,682	6.6	4,026,761,567	9.0	3,236,204,665	4,528,017
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	388,688,017	167,660,257	779,932,144	1,707,135,809	197,316,455	XXX	3,240,732,682	6.6	4,026,761,567	9.0	3,236,204,665	4,528,017
2. All Other Governments												
2.01 Issuer Obligations		55,162,297	80,724,423	2,646,547	217,494,736	XXX	356,028,003	0.7	118,217,259	0.3	144,704,176	211,323,826
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		55,162,297	80,724,423	2,646,547	217,494,736	XXX	356,028,003	0.7	118,217,259	0.3	144,704,176	211,323,826
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
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						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	99,358,473	986,314,444	1,179,081,164	2,241,613,094	1,771,435,336	XXX	6,277,802,511	12.7	5,714,105,912	12.8	5,782,825,158	494,977,354
5.02 Residential Mortgage-Backed Securities	145,873,490	832,500,846	587,532,545	366,678,369	105,793,062	XXX	2,038,378,312	4.1	2,473,262,015	5.5	2,019,909,184	18,469,128
5.03 Commercial Mortgage-Backed Securities	23,357,177	609,260,608	1,401,776,163	2,275,530,118	8,397,028	XXX	4,318,321,094	8.8	4,375,836,287	9.8	4,318,321,093	
5.04 Other Loan-Backed and Structured Securities	1,211,692	14,918,584	5,752,273	22,535,851	92,049,846	XXX	136,468,246	0.3	103,549,628	0.2	58,563,560	77,904,686
5.05 Totals	269,800,832	2,442,994,482	3,174,142,145	4,906,357,432	1,977,675,272	XXX	12,770,970,163	25.9	12,666,753,842	28.4	12,179,618,995	591,351,168
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	901,072,928	3,568,835,333	3,996,456,462	4,591,563,556	5,676,093,114	XXX	18,734,021,393	38.0	13,401,180,272	30.1	9,926,858,743	8,807,162,651
6.02 Residential Mortgage-Backed Securities	43,068,464	171,997,344	170,180,794	457,769,658	176,802,179	XXX	1,019,818,439	2.1	1,395,645,085	3.1	742,466,792	277,351,646
6.03 Commercial Mortgage-Backed Securities	33,005,724	341,605,200	569,655,020	60,910,882	44,275,581	XXX	1,049,452,407	2.1	1,233,635,259	2.8	656,484,435	392,967,972
6.04 Other Loan-Backed and Structured Securities	276,793,574	4,309,418,387	2,071,824,117	2,350,467,816	1,231,693,100	XXX	10,240,196,994	20.8	10,611,222,408	23.8	2,710,270,825	7,529,926,169
6.05 Totals	1,253,940,690	8,391,856,264	6,808,116,393	7,460,711,912	7,128,863,974	XXX	31,043,489,233	63.0	26,641,683,024	59.8	14,036,080,795	17,007,408,438
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
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						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		24,505,422			4,106,526	XXX	28,611,948	0.1	42,085,235	0.1		28,611,948
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities		252,235,808	31,900,707	6,365,000	246,923,145	XXX	537,424,660	1.1	577,182,433	1.3	276,920,059	260,504,602
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired		52,354,675				XXX	52,354,675	0.1	52,898,946	0.1		52,354,675
8.07 Totals		329,095,905	31,900,707	6,365,000	251,029,671	XXX	618,391,283	1.3	672,166,614	1.5	276,920,059	341,471,225

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 Bank Loans - Issued						XXX						
10.02 Bank Loans – Acquired	66,685,205	521,858,224	640,009,577	4,336,736		XXX	1,232,889,742	2.5	440,999,173	1.0		1,232,889,742
10.03 Totals	66,685,205	521,858,224	640,009,577	4,336,736		XXX	1,232,889,742	2.5	440,999,173	1.0		1,232,889,742
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,389,119,418	4,802,477,753	6,036,194,193	8,542,959,006	7,866,446,167	XXX	28,637,196,537	58.1	XXX	XXX	19,090,592,742	9,546,603,796
11.02 Residential Mortgage-Backed Securities	188,941,954	1,004,498,190	757,713,339	824,448,027	282,595,241	XXX	3,058,196,751	6.2	XXX	XXX	2,762,375,976	295,820,774
11.03 Commercial Mortgage-Backed Securities	56,362,901	950,865,808	1,971,431,183	2,336,441,000	52,672,609	XXX	5,367,773,501	10.9	XXX	XXX	4,974,805,528	392,967,972
11.04 Other Loan-Backed and Structured Securities	278,005,266	4,576,572,779	2,109,477,097	2,379,368,667	1,570,666,091	XXX	10,914,089,900	22.2	XXX	XXX	3,045,754,444	7,868,335,457
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans		52,354,675				XXX	52,354,675	0.1	XXX	XXX		52,354,675
11.07 Unaffiliated Bank Loans	66,685,205	521,858,224	640,009,577	4,336,736		XXX	1,232,889,742	2.5	XXX	XXX		1,232,889,742
11.08 Totals	1,979,114,744	11,908,627,429	11,514,825,389	14,087,553,436	9,772,380,108		49,262,501,106	100.0	XXX	XXX	29,873,528,690	19,388,972,416
11.09 Lines 11.08 as a % Col. 7	4.0	24.2	23.4	28.6	19.8		100.0	XXX	XXX	XXX	60.6	39.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	783,937,291	3,842,316,851	5,786,737,070	7,984,802,751	4,904,556,282	XXX	XXX	XXX	23,302,350,245	52.3	16,055,333,376	7,247,016,869
12.02 Residential Mortgage-Backed Securities	200,700,021	668,155,957	558,901,968	588,542,404	1,852,606,750	XXX	XXX	XXX	3,868,907,100	8.7	3,358,717,235	510,189,865
12.03 Commercial Mortgage-Backed Securities	24,603,938	235,424,227	1,616,242,751	3,149,900,659	583,299,971	XXX	XXX	XXX	5,609,471,546	12.6	5,207,766,473	401,705,073
12.04 Other Loan-Backed and Structured Securities	373,629,735	3,139,966,345	3,110,303,516	2,298,364,549	2,369,690,324	XXX	XXX	XXX	11,291,954,469	25.3	3,279,605,225	8,012,349,244
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans		52,898,946				XXX	XXX	XXX	52,898,946	0.1		52,898,946
12.07 Unaffiliated Bank Loans	9,122,437	350,043,317	77,338,101	4,495,318		XXX	XXX	XXX	440,999,173	1.0		440,999,172
12.08 Totals	1,391,993,422	8,288,805,643	11,149,523,406	14,026,105,681	9,710,153,327		XXX	XXX	44,566,581,479	100.0	27,901,422,309	16,665,159,169
12.09 Line 12.08 as a % of Col. 9	3.1	18.6	25.0	31.5	21.8		XXX	XXX	100.0	XXX	62.6	37.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,115,203,264	2,885,316,343	4,219,274,220	6,601,124,546	4,269,674,368	XXX	19,090,592,741	38.8	16,055,333,377	36.0	19,090,592,741	XXX
13.02 Residential Mortgage-Backed Securities	179,585,709	936,336,134	709,180,139	716,489,079	220,784,915	XXX	2,762,375,976	5.6	3,358,717,236	7.4	2,762,375,976	XXX
13.03 Commercial Mortgage-Backed Securities	23,357,177	725,709,778	1,876,947,447	2,336,440,999	12,350,126	XXX	4,974,805,527	10.1	5,207,766,473	11.7	4,974,805,527	XXX
13.04 Other Loan-Backed and Structured Securities	213,027,159	1,062,821,866	271,813,814	954,577,161	543,514,444	XXX	3,045,754,444	6.2	3,279,605,226	7.4	3,045,754,444	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX				0.1		XXX
13.08 Totals	1,531,173,309	5,610,184,121	7,077,215,620	10,608,631,785	5,046,323,853		29,873,528,688	60.6	27,901,422,312	62.6	29,873,528,688	XXX
13.09 Line 13.08 as a % of Col. 7	5.1	18.8	23.7	35.5	16.9		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	3.1	11.4	14.4	21.5	10.2		60.6	XXX	XXX	XXX	60.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	273,916,155	1,917,161,410	1,816,919,972	1,941,834,460	3,596,771,799	XXX	9,546,603,796	19.4	7,247,016,868	16.3	XXX	9,546,603,796
14.02 Residential Mortgage-Backed Securities	9,356,244	68,162,056	48,533,200	107,958,948	61,810,326	XXX	295,820,774	0.6	510,189,864	1.3	XXX	295,820,774
14.03 Commercial Mortgage-Backed Securities	33,005,724	225,156,030	94,483,735		40,322,483	XXX	392,967,972	0.8	401,705,073	0.9	XXX	392,967,972
14.04 Other Loan-Backed and Structured Securities	64,978,107	3,513,750,913	1,837,663,284	1,424,791,506	1,027,151,647	XXX	7,868,335,457	16.0	8,012,349,245	18.0	XXX	7,868,335,457
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans		52,354,675				XXX	52,354,675	0.1	52,898,946	0.1	XXX	52,354,675
14.07 Unaffiliated Bank Loans	66,685,205	521,858,224	640,009,577	4,336,736		XXX	1,232,889,742	2.5	440,999,173	0.9	XXX	1,232,889,742
14.08 Totals	447,941,435	6,298,443,308	4,437,609,768	3,478,921,650	4,726,056,255		19,388,972,416	39.4	16,665,159,169	37.4	XXX	19,388,972,416
14.09 Line 14.08 as a % of Col. 7	2.3	32.5	22.9	17.9	24.4		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.9	12.8	9.0	7.1	9.6		39.4	XXX	XXX	XXX	XXX	39.4

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	2,331,676	2,331,676			
2. Cost of short-term investments acquired	241,357,412	241,357,412			
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	2,850	2,850			
6. Deduct consideration received on disposals	102,310,187	102,310,187			
7. Deduct amortization of premium	78,987	78,987			
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)	141,302,764	141,302,764			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	141,302,764	141,302,764			

(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 10, prior year)			222,856,233
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	456,036,233		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	91,458,753		547,494,985
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	2,735,024		
	3.2 Section 2, Column 19	(362,491)		2,372,532
4.	SSAP No. 108 adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			592,834,306
6.	Considerations received/(paid) on terminations, Section 2, Column 15			592,834,306
7.	Amortization:			
	7.1 Section 1, Column 19	(225,184,809)		
	7.2 Section 2, Column 21	(303,308,626)		(528,493,435)
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	(1,751,355)		
	9.2 Section 2, Column 20	141,847		(1,609,509)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			242,620,808
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			242,620,808

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)			11,476,181
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)			28,989,761
3.1	Add:			
	Change in the 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 the variation margin on open contracts – All other:			
	3.13 Section 1, Column 18, current year minus	20,624,727		
	3.14 Section 1, Column 18, prior year	19,794,601	830,126	830,126
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	20,624,727		
	3.24 Section 1, Column 19, prior year plus	19,794,601		
	3.25 SSAP No. 108 adjustments		830,126	830,126
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)		31,197,814	
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)	31,197,814		
	4.23 SSAP No. 108 adjustments		31,197,814	
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)			40,465,942
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			40,465,942

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	242,620,797	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	40,465,942	
3.	Total (Line 1 plus Line 2)		283,086,739
4.	Part D, Section 1, Column 5	459,488,401	
5.	Part D, Section 1, Column 6	(176,401,662)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	713,896,852	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		713,896,852
10.	Part D, Section 1, Column 8	1,562,932,246	
11.	Part D, Section 1, Column 9	(849,035,394)	
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	52,789,000	
15.	Part D, Section 1, Column 11	52,789,000	
16.	Total (Lines 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	130,189,761	130,189,761		
2. Cost of cash equivalents acquired	398,808,578	398,808,578		
3. Accrual of discount	43,128	43,128		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	612	612		
6. Deduct consideration received on disposals	145,547,473	145,547,473		
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)	383,494,606	383,494,606		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	383,494,606	383,494,606		

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13-11-12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties occupied by the reporting entity - Health Care Delivery																
Properties occupied by the reporting entity - Administrative																
Office Building	0	Sioux Falls	SD	12/30/2008	12/30/2008	24,058,379		17,528,843		563,976			(563,976)		2,000,000	1,507,203
Office Building	0	West Des Moines	IA	12/26/2018	12/26/2018	83,629,097		83,466,482		162,615			(162,615)		1,333,333	340,601
0299999 - Properties occupied by the reporting entity - Administrative						107,687,476		100,995,325		726,591			(726,591)		3,333,333	1,847,804
0399999 - Total Properties occupied by the reporting entity						107,687,476		100,995,325		726,591			(726,591)		3,333,333	1,847,804
Properties held for the production of income																
Properties held for sale																
0699999 Totals						107,687,476		100,995,325		726,591			(726,591)		3,333,333	1,847,804

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by purchase								
Office Building	West Des Moines	IA	03/12/2019	Development			62,592,944	62,755,559
Office Building Parking Lot	Sioux Falls	SD	11/30/2020				49,500	49,500
Office Building Boiler	Sioux Falls	SD	12/21/2020				141,474	143,265
0199999 - Acquired by purchase							62,783,918	62,948,324
Acquired by internal transfer								
0399999 Totals							62,783,918	62,948,324

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Changes in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A. C.V. (11-9-10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain(Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property disposed																			
Office Building	Fairfax	VA	11/21/2019	High Ridge UK, LLC										63,356		63,356	63,356		
0199999 - Property disposed														63,356		63,356	63,356		
Property transferred																			
0399999 Totals														63,356		63,356	63,356		

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
Mortgages in Good Standing - Farm Mortgages														
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
Mortgages in Good Standing - Residential Mortgages - All Other														
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
Mortgages in Good Standing - Commercial Mortgages - All Other														
643		Novi	MI		07/18/2002	7.500	215,769						2,100,000	07/18/2002
701	CF	Denver	CO		04/16/2010	7.350	5,182,615						10,700,000	02/03/2010
713	CF	Midlothian	VA		11/19/2010	5.450	7,128,273						19,500,000	10/15/2010
714		Chesterfield	MO		02/28/2011	5.800	14,712,297						31,800,000	02/07/2011
718	CF	Thousand Oaks	CA		07/29/2011	5.400	8,810,740						17,700,000	06/20/2011
719		New Rochelle	NY		08/16/2011	5.750	12,602,666						22,700,000	05/23/2011
722	CF	Macon	GA		09/27/2011	5.500	5,400,886						11,100,000	08/12/2011
723		Lake Elisnore	CA		09/30/2011	5.100	8,350,315						20,000,000	09/07/2011
724	CF	Atlanta	GA		10/18/2011	5.750	11,719,168						25,350,000	09/14/2011
732	CF	North Myrtle Beach	SC		12/19/2011	5.000	13,087,115						24,200,000	10/25/2011
733	CF	Mount Arlington	NJ		12/23/2011	5.250	2,804,519						17,300,000	10/05/2011
734	CF	Mount Arlington	NJ		12/23/2011	5.250	6,727,695						17,300,000	10/05/2011
735	CF	Orem	UT		12/27/2011	5.500	11,455,305						22,700,000	02/13/2014
742	CF	Vancouver	WA		04/02/2012	4.650	16,478,941						28,600,000	07/31/2019
744	CF	Durham	NC		04/18/2012	5.400	14,244,020						22,900,000	02/08/2012
762	CF	Romulus	MI		11/29/2012	4.500	21,370,639						47,600,000	09/27/2012
768	CF	Mobile	AL		01/15/2013	4.750	11,303,771						20,500,000	06/26/2012
773	CF	Macon	GA		01/23/2013	4.500	3,407,687						6,600,000	12/05/2012
774	CF	Washington	DC		02/01/2013	4.050	56,567,469						98,200,000	12/03/2012
775		Seattle	WA		05/15/2019	4.330	8,771,655						53,800,000	04/18/2019
776	CF	Laurel	MD		02/28/2013	4.260	41,005,634						81,000,000	12/02/2012
777	CF	Rancho Cordova	CA		02/27/2013	3.940	60,417,658						193,700,000	05/11/2018
779	CF	Malibu	CA		04/15/2013	3.850	26,161,305						54,000,000	12/12/2012
781	CF	Indianapolis	IN		03/19/2013	3.970	19,846,394						34,290,000	01/08/2013
783		Washington	DC		03/22/2013	4.700	40,537,007						117,500,000	09/01/2014
786	CF	Mission Hills	CA		04/30/2013	3.900	22,796,701						39,300,000	02/19/2013
794	CF	South Lake Tahoe	CA		07/18/2013	4.520	32,405,140						95,800,000	06/11/2019
796	CF	Scottsdale	AZ		07/26/2013	4.160	21,405,289						40,500,000	06/04/2013
799	CF	Kalamazoo	MI		08/14/2013	4.640	15,615,674						27,000,000	07/09/2013
904	CF	Upland	CA		09/06/2013	4.450	25,986,601						42,000,000	08/12/2013
909	CF	Hillsborough	NJ		09/30/2013	4.700	32,484,704						58,800,000	09/03/2013
916	CF	Rockville	MD		03/27/2014	4.980	13,862,215						78,000,000	08/30/2013
916	CF	Rockville	MD		03/27/2014	4.980	37,890,053						78,000,000	08/30/2013
920	CF	Morrisville	NC		12/30/2013	5.050	7,051,863						98,000,000	10/29/2013
920	CF	Morrisville	NC		12/30/2013	5.050	11,753,105						98,000,000	10/29/2013
921	CF	Morrisville	NC		12/30/2013	5.050	16,476,210						98,000,000	10/29/2013
922	CF	Beverly Hills	CA		03/27/2014	4.860	18,617,646						70,000,000	03/19/2014
925	CF	New York	NY		04/10/2014	4.200	18,337,417						35,000,000	04/01/2014
926	CF	Glendale	CO		04/17/2014	4.340	57,157,448						149,900,000	02/10/2018
930		New York	NY		05/12/2014	5.000	58,724,795						102,200,000	03/21/2014
933	CF	Dallas	TX		11/05/2014	4.640	27,456,179						42,000,000	04/14/2014
938	CF	Rosemead	CA		06/11/2014	4.130	27,040,211						55,000,000	05/29/2014
942		Champaign	IL		07/31/2014	3.950	10,669,844						24,200,000	06/05/2014
951	CF	Katy	TX		08/28/2014	4.540	17,351,322						29,300,000	07/29/2014
957	CF	Bridgeville	PA		09/30/2014	4.140	10,881,772						16,710,000	08/18/2014
960	CF	White Plains	NY		10/06/2014	3.940	63,639,485						99,000,000	08/22/2014
961		Milpitas	CA		10/22/2014	4.260	69,389,691						120,000,000	09/22/2014
962	CF	Athens	GA		10/15/2014	4.120	31,656,948						54,000,000	09/10/2014
965	CF	Brentwood	CA		11/14/2014	4.120	9,460,581						16,870,000	07/08/2014
968	CF	Murfreesboro	TN		11/04/2014	4.210	8,889,127						14,200,000	09/22/2014
970	CF	Greenville	SC		11/20/2014	3.550	78,477,722						157,000,000	10/21/2014
972		Columbia	SC		12/03/2014	4.000	26,874,436						50,000,000	10/27/2014

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
973	CF	Boston	MA		12/15/2014	3.590	108,097,212						257,000,000	11/04/2014
975		Destin	FL		12/18/2014	3.800	42,346,292						78,120,000	04/07/2017
979	CF	Mission Viejo	CA		12/22/2014	3.750	12,289,637						23,200,000	11/09/2014
981	CF	Fenton	MO		12/23/2014	4.070	30,500,104						45,900,000	09/12/2014
991	CF	New York	NY		01/30/2015	3.800	27,785,942						63,000,000	12/16/2014
992		Portland	OR		02/27/2015	3.900	24,829,255						49,300,000	01/30/2015
993	CF	San Diego	CA		03/02/2015	3.800	69,593,943						170,000,000	12/22/2014
995	CF	New York	NY		05/05/2015	3.824	28,157,926						54,400,000	04/06/2017
997	CF	Hyattsville	MD		03/26/2015	3.800	10,368,767						18,500,000	02/10/2015
999	CF	Bedford	NH		03/26/2015	3.890	13,993,143						46,500,000	02/26/2015
1000	CF	Columbia	SC		03/31/2015	3.810	28,545,503						87,600,000	12/02/2014
1001	CF	Irvine	CA		03/31/2015	3.750	28,481,815						49,900,000	03/05/2015
1002	CF	Grand Prairie	TX		04/28/2015	3.800	15,769,120						27,350,000	01/14/2015
1003	CF	New Carrollton	MD		05/11/2015	4.400	26,588,388						45,000,000	03/13/2015
1004	CF	Martisburg	WV		05/04/2015	3.800	32,656,458						55,200,000	01/21/2015
1005	CF	Omaha	NE		04/17/2015	3.890	9,116,935						38,400,000	05/01/2015
1006		Austin	TX		04/30/2015	3.570	23,014,609						51,450,000	01/22/2016
1007	CF	Secaucus	NJ		05/01/2015	3.860	9,609,360						18,600,000	03/13/2015
1009	CF	Vienna	VA		05/06/2015	3.850	12,096,006						20,700,000	03/26/2015
1010	CF	Irvine	CA		05/11/2015	3.750	33,344,741						95,500,000	04/10/2015
1018	CF	Mechanicsburg	PA		06/30/2015	3.950	30,334,789						50,800,000	03/27/2015
1019	CF	Walnut Creek	CA		06/01/2015	3.850	16,521,725						26,900,000	04/02/2015
1028	CF	Ladera Ranch	CA		06/30/2015	4.000	14,688,170						31,000,000	04/24/2015
1029	CF	Elk Grove	CA		07/10/2015	4.960	31,989,873						50,100,000	04/15/2015
1035	CF	Gaithersburg	MD		07/31/2015	4.130	15,106,215						23,150,000	06/10/2015
1037	CF	Rockville	MD		07/30/2015	4.130	14,857,818						24,450,000	06/10/2015
1038	CF	Ruxton	MD		07/30/2015	4.130	15,041,816						23,600,000	06/10/2015
1039	CF	Aurora	CO		08/07/2015	3.980	26,088,970						39,880,000	06/29/2015
1040	CF	Santa Clara	CA		08/28/2015	3.530	23,385,103						42,000,000	08/24/2015
1041	CF	Stamford	CT		08/21/2015	4.370	21,703,068						43,000,000	07/16/2015
1047	CF	Lubbock	TX		09/10/2015	3.850	13,338,357						20,200,000	07/30/2015
1049	CF	Boston	MA		09/30/2015	4.000	30,749,932						77,700,000	08/31/2015
1050		Oceanside	CA		09/22/2015	4.280	20,023,454						60,800,000	08/10/2015
1051		Charleston	SC		09/29/2015	4.250	22,804,940						42,200,000	08/18/2015
1054	CF	Orlando	FL		10/01/2015	4.420	16,850,331						27,000,000	08/14/2015
1055	CF	Silverdale	WA		10/13/2015	3.750	22,612,714						33,740,000	07/14/2015
1056	CF	New York	NY		02/05/2016	4.150	17,000,000						31,300,000	08/26/2015
1059	CF	San Diego	CA		11/12/2015	4.250	16,515,505						28,700,000	05/04/2017
1060	CF	Panama City Beach	FL		10/20/2015	4.100	25,890,088						75,000,000	08/31/2015
1062	CF	Woodbridge	VA		10/30/2015	3.900	42,961,645						72,000,000	10/08/2015
1063	CF	Sarasota	FL		11/04/2015	4.250	7,424,429						12,900,000	08/13/2015
1065	CF	Conroe	TX		11/12/2015	4.370	16,127,796						25,500,000	09/25/2015
1068	CF	King of Prussia	PA		12/07/2015	3.920	34,931,815						54,680,000	10/16/2015
1069	CF	San Antonio	TX		12/02/2015	4.070	32,245,736						56,100,000	11/05/2015
1070	CF	Tempe	AZ		12/17/2015	3.920	37,642,356						57,200,000	11/06/2015
1074	CF	Roswell	GA		12/23/2015	4.090	11,366,281						18,500,000	12/15/2015
1075	CF	Scottsdale	AZ		12/30/2015	4.000	26,388,240						42,810,000	12/04/2015
1078	CF	Baltimore	MD		01/28/2016	4.200	28,469,063						51,800,000	12/28/2015
1083	CF	Chicago	IL		06/24/2016	3.900	30,390,259			15,448,782			72,000,000	03/15/2016
1084	CF	Fairfax	VA		06/06/2016	4.320	28,754,763						44,800,000	04/28/2016
1087	CF	Dedham	MA		09/22/2016	4.250	45,500,000						70,600,000	08/15/2016
1089	CF	Sacramento	CA		12/09/2016	4.420	20,744,716						30,000,000	10/31/2016
1091		New York	NY		12/30/2016	4.500	57,274,606						168,200,000	12/31/2016
1093	CF	Philadelphia	PA		02/09/2017	4.530	6,037,730			24,563,363			54,100,000	01/04/2017
1094	CF	Charlotte	NC		03/10/2017	4.250	41,798,619						61,050,000	02/03/2017
1096	CF	San Jose	CA		06/09/2017	4.100	24,869,400						44,400,000	04/20/2017
1097		San Diego	CA		07/13/2017	5.500	21,579,500						34,000,000	05/26/2017

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
1098	CF	Columbia	MD		07/25/2017	4.500	19,647,747						30,100,000	06/06/2017
1099		Nashville	TN		08/10/2017	4.150	54,939,271						86,000,000	07/19/2017
1103	CF	Sacramento	CA		11/17/2017	4.200	35,879,246						56,200,000	10/31/2017
1104		Park City	UT		12/27/2017	8.500	3,991,704						33,500,000	02/29/2020
1105		Park City	UT		03/01/2018	8.500	1						33,500,000	02/29/2020
1106		Park City	UT		12/27/2017	4.960	25,000,000						96,200,000	12/18/2017
1108		Philadelphia	PA		01/09/2018	5.125	39,953,039						124,000,000	11/30/2017
1110		Bronx	NY		01/19/2018	5.250	17,022,987						34,000,000	12/21/2017
1111	CF	Baltimore	MD		01/31/2018	4.480	17,511,614						44,000,000	12/28/2017
1113	CF	Woodland Hills	CA		01/31/2018	4.890	16,278,280						27,750,000	01/24/2018
1114		Philadelphia	PA		04/24/2018	5.720	37,071,472						111,400,000	03/01/2018
1115	CF	San Diego	CA		04/20/2018	4.420	29,750,000						72,000,000	03/09/2018
1116	CF	Alpharetta	GA		06/15/2018	4.740	25,900,000						64,500,000	05/03/2018
1117	CF	Broomfield	CO		06/12/2018	4.840	18,850,000						29,600,000	05/09/2018
1118		Santa Monica	CA		07/24/2018	5.500	14,260,927						43,200,000	06/01/2020
1119		Pittsburgh	PA		08/30/2018	4.580	25,901,698						61,000,000	06/29/2018
1120	CF	Rochester	NY		08/02/2018	4.560	36,455,125						100,000,000	06/28/2018
1121	CF	Westminster	CO		08/20/2018	4.490	25,650,000						60,800,000	07/16/2018
1122	CF	Baltimore	MD		09/05/2018	4.520	20,000,000						48,200,000	08/10/2018
1123		Chicago	IL		10/05/2018	5.700	22,750,000			7,000,000			45,400,000	08/13/2019
1126		Cleveland	OH		10/18/2018	5.100	24,356,629						50,200,000	08/02/2018
1127		Columbus	OH		07/09/2019	4.673	11,805,894						68,000,000	06/01/2020
1128		New York	NY		10/24/2018	5.010	65,000,000						195,000,000	10/01/2018
1130	CF	San Jose	CA		12/10/2018	4.670	40,100,000						92,500,000	09/28/2018
1131	CF	Orlando	FL		12/20/2018	4.610	20,000,000						38,700,000	05/08/2019
1132	CF	Tampa	FL		12/20/2018	4.610	23,500,000						36,250,000	10/22/2018
1133		Oakland	CA		01/30/2019	5.250	27,078,038						48,300,000	11/28/2018
1134		Oakland	CA		12/27/2018	5.250	22,082,074						49,500,000	10/30/2018
1135		Los Angeles	CA		12/27/2018	4.600	22,000,000						73,500,000	11/30/2018
1136	CF	Bothell	WA		02/25/2019	4.300	26,950,000						63,000,000	01/25/2019
1137		Campbell	CA		03/14/2019	4.480	16,000,000						59,100,000	02/17/2019
1138		Coconut Grove	FL		04/11/2019	4.200	30,000,000						110,000,000	02/21/2019
1139		Lahaina	HI		04/15/2019	5.500	17,000,000						42,000,000	01/17/2019
1140	CF	Denver	CO		05/01/2019	4.200	20,001,354						31,100,000	02/20/2019
1142		Sacramento	CA		06/26/2019	4.100	40,000,000						127,000,000	05/20/2019
1143	CF	Boynton Beach	FL		07/03/2019	4.100	16,000,000						26,600,000	05/31/2019
1144		Yonkers	NY		07/03/2019	4.000	17,714,286						103,900,000	05/13/2019
1145	CF	Orlando	FL		07/24/2019	4.020	19,000,000						29,900,000	05/24/2019
1147		Davie	FL		07/16/2019	3.520	18,734,626						89,200,000	08/15/2019
1149		Nashville	TN		07/25/2019	5.300	43,000,000						70,000,000	07/03/2019
1152		Santa Monica	CA		09/23/2019	3.750	14,162,010						528,900,000	05/01/2021
1153		Durham	NC		09/24/2019	4.200	110,677,842						252,483,000	07/23/2019
1154		Jackson	WY		10/01/2019	4.500	25,000,000						73,900,000	08/27/2019
1155		New York	NY		08/26/2020	2.649	4,448,145						945,000,000	03/13/2019
1156		Seattle	WA		12/23/2019	3.550	65,000,000						216,000,000	11/07/2019
1157		Honolulu	HI		01/07/2020	4.000	17,735,009						94,000,000	01/08/2020
1158		Inglewood	CA		07/08/2020	4.850	112,500,000						380,000,000	05/26/2020
3000		Alcova	WY		12/07/2020	4.350	25,000,000						55,000,000	04/04/2018
19331		Zephyrhills	FL		09/21/2018	2.985	7,554,167						498,179,950	09/01/2018
19336		Plymouth	MN		05/16/2019	4.115	4,770,622						298,788,151	05/15/2019
19338		Smithville	MO		07/31/2019	3.556	10,000,000						90,859,262	07/20/2019
19343		Orlando	FL		02/21/2020	3.392	5,997,046						288,247,713	02/02/2020
7000012		Maple Hts	OH		11/07/2017	4.618	4,682,458						54,970,000	08/21/2017
7000023		New York	NY		05/21/2018	4.419	4,642,857						170,000,000	05/01/2018
7000036		New York	NY		10/23/2018	4.744	4,600,000						27,000,000	09/01/2018
7000039		Amityville	NY		12/01/2018	4.618	5,022,808						133,100,000	11/01/2025
7100009		Garden Grove	CA		07/11/2019	5.000	20,694,521						595,000,000	08/01/2019

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
7100011		Newman	GA		07/27/2020	3.750	382,992						15,958,000	07/22/2020
7100012		Berkeley	MO		08/05/2020	3.750	1,655,607						69,015,120	08/05/2020
7100014		Falls Church	VA		11/04/2020	3.300	2,080,000						90,000,000	11/01/2020
7100016		Burlington	WA		12/29/2020	3.600	1,378,435						56,864,702	12/22/2020
7100017		Burlington	WA		12/29/2020	3.600	1,542,485						63,635,297	12/22/2020
7200142		Sunnyvale	CA		12/09/2015	4.963	10,381,727						855,000,000	10/08/2015
7200196		Fort Wayne	IN		05/25/2017	5.400	7,980,000						785,065,000	02/01/2017
7200238		Los Angeles	CA		03/28/2018	4.976	10,000,000						107,000,000	02/01/2018
7200268		Norwalk	CT		08/01/2018	5.120	5,000,000						412,000,000	06/01/2018
7200273		Phoenix	AZ		08/01/2018	3.950	9,623,787						218,000,000	07/02/2018
7200274		La Jolla	CA		08/09/2018	5.067	9,596,647						99,000,000	07/02/2018
7200284		West Palm Beach	FL		09/28/2018	4.990	7,500,000						150,000,000	09/01/2018
7200365		Washington	DC		12/20/2019	3.490	4,840,610						179,600,000	12/11/2019
7200399		San Francisco	CA		09/29/2020	3.000	4,956,667						268,000,000	09/22/2020
7200403		Long Island City	NY		09/30/2020	4.000	4,945,000						560,000,000	08/18/2020
7200407		Beverly Hills	CA		10/22/2020	4.500	4,555,310						100,300,000	10/13/2020
7200409		Los Angeles	CA		11/25/2020	4.320	10,677,539						478,800,000	10/18/2020
1131U		Orlando	FL		06/27/2019	5.000	1,885,000						38,700,000	05/08/2019
1153B		Durham	NC		09/24/2019	8.000	10,596,815						252,483,000	07/23/2019
794U		South Lake Tahoe	CA		08/20/2019	4.520	15,651,961						95,800,000	06/11/2019
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							4,272,710,781			47,012,145			18,009,449,195	XXX
Mortgages in Good Standing - Mezzanine Loans														
1124		Coral Gables	FL		09/20/2018	11.000	52,500,000						358,000,000	07/01/2020
7100005		Seaford	DE		11/16/2016	9.970	2,588,404						1,083,746,000	08/01/2016
7200135		Lakewood	CO		09/24/2015	6.657				9,936,084			131,092,399	09/03/2015
7200153		Chicago	IL		03/29/2016	6.750	11,604,964						1,288,200,000	02/01/2016
7200193		Los Angeles	CA		06/01/2017	5.000	7,500,000						860,000,000	03/01/2017
7200194		New York	NY		06/01/2017	5.000	10,000,000						2,210,000,000	04/01/2017
7200208		Sunnyvale	CA		08/03/2017	5.650	6,000,000						309,500,000	06/13/2017
7200210		Coronado	CA		08/31/2017	5.146	10,000,000						1,034,800,000	07/01/2017
7200226		Las Vegas	NV		12/14/2017	5.396	5,000,000						2,918,000,000	10/31/2017
7200234		Sunnyvale	CA		01/18/2018	4.620	5,000,000						747,400,000	12/31/2017
7200257		Foster City	CA		06/06/2018	3.346	6,496,901						1,198,500,000	05/01/2018
7200276		Tracy	CA		08/24/2018	5.410	5,583,333						297,000,000	07/01/2018
7200289		Chicago	IL		10/25/2018	5.450	5,000,000						925,000,000	10/01/2018
7200292		Fairburn	GA		11/07/2018	3.496	5,303,511						1,550,951,088	10/01/2018
7200310		Montgomery	AL		01/18/2019	6.149	4,179,014						895,200,000	09/30/2018
0699999 - Mortgages in Good Standing - Mezzanine Loans							136,756,128			9,936,084			15,807,389,487	XXX
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							4,409,466,908			56,948,229			33,816,838,682	XXX
Restructured Mortgages - Farm Mortgages														
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed														
Restructured Mortgages - Residential Mortgages - All Other														
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed														
Restructured Mortgages - Commercial Mortgages - All Other														
Restructured Mortgages - Mezzanine Loans														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages- All Other														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other														
Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans														
Mortgages in the Process of Foreclosure - Farm Mortgages														
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed														
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other														
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														

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
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other														
Mortgages in the Process of Foreclosure - Mezzanine Loans														
3399999 Totals							4,409,466,908			56,948,229			33,816,838,682	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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
1091	New York	NY		12/30/2016	4.500		1,912,172	59,183,073
1114	Philadelphia	PA		04/24/2018	5.720		4,641,375	111,400,000
1118	Santa Monica	CA		07/24/2018	5.500		709,907	28,800,132
1127	Columbus	OH		07/09/2019	4.673		7,403,781	43,277,662
1133	Oakland	CA		01/30/2019	5.250		277,950	39,726,041
1134	Oakland	CA		12/27/2018	5.250		665,414	40,243,902
1135	Los Angeles	CA		12/27/2018	4.600		992,003	32,732,794
1139	Lahaina	HI		04/15/2019	5.500		526,213	26,444,444
1147	Davie	FL		07/16/2019	3.520		1,230,886	50,702,699
1152	Santa Monica	CA		09/23/2019	3.750		4,999,884	385,011,621
1153	Durham	NC		09/24/2019	4.200		18,274,656	144,833,440
1155	New York	NY		08/26/2020	2.649	552,620	3,885,847	472,500,000
1157	Honolulu	HI		01/07/2020	4.000	17,099,342		74,352,627
1158	Inglewood	CA		07/08/2020	4.850	112,500,000		247,826,087
3000	Alcova	WY		12/07/2020	4.350	25,000,000		55,000,000
19343	Orlando	FL		02/21/2020	3.392	6,000,000		288,247,713
7100011	Newman	GA		07/27/2020	3.750	382,992		15,958,000
7100012	Berkeley	MO		08/05/2020	3.750	1,544,403	111,204	64,350,120
7100014	Falls Church	VA		11/04/2020	3.300	2,080,000		90,000,000
7100016	Burlington	WA		12/29/2020	3.600	1,378,435		56,864,703
7100017	Burlington	WA		12/29/2020	3.600	1,542,485		63,635,297
7200273	Phoenix	AZ		08/01/2018	3.950		436,954	218,000,000
7200365	Washington	DC		12/20/2019	3.492		32,108	170,100,000
7200399	San Francisco	CA		09/29/2020	3.000	4,956,667		268,000,000
7200403	Long Island City	NY		09/30/2020	4.000	4,945,000		560,000,000
7200407	Beverly Hills	CA		10/22/2020	5.000	4,555,310		100,300,000
7200409	Los Angeles	CA		11/25/2020	4.320	10,677,539		478,800,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other						193,214,793	46,100,354	4,186,290,355
Mortgages in Good Standing - Mezzanine Loans								
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)						193,214,793	46,100,354	4,186,290,355
Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - All Other								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans								
Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3399999 Totals						193,214,793	46,100,354	4,186,290,355

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
709	Norman	OK		07/01/2010	02/04/2020	5,945,815							5,930,032	5,930,032			
725	Atlanta	GA		11/04/2011	03/25/2020	4,558,991							4,532,128	4,532,128			
915	New York	NY		10/28/2013	08/28/2020	51,205,251							50,604,501	50,098,456		(506,045)	(506,045)
947	San Diego	CA		08/14/2014	11/23/2020	10,595,446							10,380,968	10,380,968			
987	Chicago	IL		01/09/2015	02/05/2020	8,234,130							8,218,804	8,218,804			
1043	Albuquerque	NM		09/02/2015	10/02/2020	22,137,538							21,797,770	21,797,770			
1072	Charleston	SC		12/17/2015	03/23/2020	36,854,556							36,663,399	36,663,399			
1076	Laurel	MD		01/04/2016	10/15/2020	11,132,324							10,966,813	10,966,813			
1079	Houston	TX		01/22/2016	12/18/2020	22,023,453							21,608,055	21,608,055			
1080	Centennial	CO		02/03/2016	12/18/2020	18,705,019							18,338,565	18,338,565			
1129	Philadelphia	PA		12/14/2018	10/19/2020	38,661,850							38,661,850	38,661,850			
19330	Cape Coral	FL		08/17/2018	10/20/2020	4,416,766							4,230,404	4,230,404			
7200185	New York	NY		02/28/2017	03/24/2020	10,000,000							10,000,000	10,000,000			
0199999 - Mortgages closed by repayment						244,471,139							241,933,289	241,427,244		(506,045)	(506,045)
Mortgages with partial repayments																	
643	Novi	MI		07/18/2002		343,177								127,409			
701	Denver	CO		04/16/2010		5,484,786								302,171			
709	Norman	OK		07/01/2010		5,945,815								15,783			
713	Midlothian	VA		11/19/2010		7,427,534								299,261			
714	Chesterfield	MO		02/28/2011		15,117,115								404,819			
718	Thousand Oaks	CA		07/29/2011		9,101,305								290,565			
719	New Rochelle	NY		08/16/2011		12,936,023								333,357			
722	Macon	GA		09/27/2011		5,535,845								134,959			
723	Lake Elisnore	CA		09/30/2011		8,569,877								219,561			
724	Atlanta	GA		10/18/2011		11,823,367								104,198			
725	Atlanta	GA		11/04/2011		4,558,991								26,863			
732	North Myrtle Beach	SC		12/19/2011		13,468,642								381,527			
733	Mount Arlington	NJ		12/23/2011		2,907,813								103,294			
734	Mount Arlington	NJ		12/23/2011		6,975,484								247,789			
735	Orem	UT		12/27/2011		11,869,846								414,541			
742	Vancouver	WA		04/02/2012		16,835,017								356,076			
744	Durham	NC		04/18/2012		14,684,203								440,183			
762	Romulus	MI		11/29/2012		22,189,754								819,116			
768	Mobile	AL		01/15/2013		11,709,668								405,896			
773	Macon	GA		01/23/2013		3,495,398								87,710			
774	Washington	DC		02/01/2013		58,036,528								1,469,059			
775	Seattle	WA		05/15/2019		8,771,655								146,696			
776	Laurel	MD		02/28/2013		42,042,124								1,036,490			
777	Rancho Cordova	CA		02/27/2013		61,706,441								1,288,784			
779	Malibu	CA		04/15/2013		26,882,924								721,619			
781	Indianapolis	IN		03/19/2013		20,388,209								541,815			
783	Washington	DC		03/22/2013		40,519,625								(17,382)			
786	Mission Hills	CA		04/30/2013		23,324,696								527,995			
794	South Lake Tahoe	CA		07/18/2013		48,852,324								795,224			
796	Scottsdale	AZ		07/26/2013		21,962,256								556,966			
799	Kalamazoo	MI		08/14/2013		15,994,012								378,338			
904	Upland	CA		09/06/2013		26,607,214								620,614			
909	Hillsborough	NJ		09/30/2013		33,125,154								640,450			
915	New York	NY		10/28/2013		51,205,251								600,750			
916	Rockville	MD		03/27/2014		52,747,195								994,927			
920	Morrisville	NC		12/30/2013		19,224,980								420,012			
921	Morrisville	NC		12/30/2013		16,844,209								367,999			
922	Beverly Hills	CA		03/27/2014		19,018,330								400,684			
925	New York	NY		04/10/2014		18,727,152								389,735			
926	Glendale	CO		04/17/2014		58,358,184								1,200,736			

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
930	New York	NY		05/12/2014		59,370,842								646,046			
933	Dallas	TX		11/05/2014		27,965,026								508,847			
938	Rosemead	CA		06/11/2014		27,636,948								596,737			
942	Champaign	IL		07/31/2014		10,920,626								250,782			
947	San Diego	CA		08/14/2014		10,595,446								214,478			
951	Katy	TX		08/28/2014		17,732,130								380,808			
957	Bridgeville	PA		09/30/2014		11,103,256								221,484			
960	White Plains	NY		10/06/2014		64,943,197								1,303,712			
961	Milpitas	CA		10/22/2014		70,721,817								1,332,126			
962	Athens	GA		10/15/2014		32,370,956								714,008			
965	Brentwood	CA		11/14/2014		9,647,831								187,250			
968	Murfreesboro	TN		11/04/2014		9,074,657								185,530			
970	Greenville	SC		11/20/2014		80,000,000								1,522,278			
972	Columbia	SC		12/03/2014		27,360,372								485,936			
973	Boston	MA		12/15/2014		110,000,000								1,902,788			
975	Destin	FL		12/18/2014		43,400,705								1,054,412			
979	Mission Viejo	CA		12/22/2014		12,500,000								210,363			
981	Fenton	MO		12/23/2014		31,231,437								731,333			
987	Chicago	IL		01/09/2015		8,234,130								15,325			
991	New York	NY		01/30/2015		28,394,916								608,973			
992	Portland	OR		02/27/2015		25,432,891								603,637			
993	San Diego	CA		03/02/2015		71,111,571								1,517,627			
995	New York	NY		05/05/2015		28,705,874								547,948			
997	Hyattsville	MD		03/26/2015		10,592,515								223,747			
999	Bedford	NH		03/26/2015		14,281,488								288,345			
1000	Columbia	SC		03/31/2015		29,107,416								561,913			
1001	Irvine	CA		03/31/2015		29,068,968								587,153			
1002	Grand Prairie	TX		04/28/2015		16,085,473								316,353			
1003	New Carrollton	MD		05/11/2015		27,315,648								727,259			
1004	Martisburg	WV		05/04/2015		33,332,190								675,733			
1005	Omaha	NE		04/17/2015		9,323,228								206,293			
1006	Austin	TX		04/30/2015		23,529,805								515,196			
1007	Secaucus	NJ		05/01/2015		9,841,864								232,505			
1009	Vienna	VA		05/06/2015		12,369,968								273,962			
1010	Irvine	CA		05/11/2015		34,025,492								680,751			
1018	Mechanicsburg	PA		06/30/2015		31,051,554								716,765			
1019	Walnut Creek	CA		06/01/2015		16,841,456								319,730			
1028	Ladera Ranch	CA		06/30/2015		15,004,499								316,329			
1029	Elk Grove	CA		07/10/2015		32,716,241								726,368			
1035	Gaithersburg	MD		07/31/2015		15,430,553								324,338			
1037	Rockville	MD		07/31/2015		15,176,823								319,005			
1038	Ruxton	MD		07/31/2015		15,364,772								322,955			
1039	Aurora	CO		08/07/2015		26,605,027								516,057			
1040	Santa Clara	CA		08/28/2015		23,901,838								516,735			
1041	Stamford	CT		08/21/2015		22,121,878								418,810			
1043	Albuquerque	NM		09/02/2015		22,137,538								339,768			
1047	Lubbock	TX		09/10/2015		13,610,114								271,757			
1049	Boston	MA		09/30/2015		31,340,339								590,407			
1050	Oceanside	CA		09/22/2015		20,353,099								329,645			
1051	Charleston	SC		09/29/2015		23,337,481								532,541			
1054	Orlando	FL		10/01/2015		17,198,893								348,563			
1055	Silverdale	WA		10/13/2015		23,090,419								477,704			
1059	San Diego	CA		11/02/2015		16,655,237								139,732			
1060	Panama City Beach	FL		10/20/2015		26,439,855								549,767			
1062	Woodbridge	VA		10/30/2015		43,815,063								853,417			
1063	Sarasota	FL		11/04/2015		7,577,604								153,175			

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	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1065	Conroe	TX		11/12/2015		16,586,915								459,118			
1068	King of Prussia	PA		12/07/2015		35,562,323								630,509			
1069	San Antonio	TX		12/02/2015		32,940,063								694,327			
1070	Tempe	AZ		12/17/2015		38,380,049								737,694			
1072	Charleston	SC		12/17/2015		36,854,556								191,157			
1074	Roswell	GA		12/23/2015		11,605,516								239,235			
1075	Scottsdale	AZ		12/30/2015		26,857,783								469,542			
1076	Laurel	MD		01/04/2016		11,132,324								165,511			
1078	Baltimore	MD		01/28/2016		29,259,544								790,481			
1079	Houston	TX		01/22/2016		22,023,453								415,398			
1080	Centennial	CO		02/03/2016		18,705,019								366,455			
1083	Chicago	IL		06/24/2016		46,721,083								882,042			
1084	Fairfax	VA		06/06/2016		29,285,816								531,053			
1089	Sacramento	CA		12/09/2016		21,060,000								315,284			
1093	Philadelphia	PA		02/09/2017		31,847,990								1,246,897			
1094	Charlotte	NC		03/10/2017		42,250,000								451,381			
1096	San Jose	CA		06/09/2017		25,318,310								448,910			
1098	Columbia	MD		07/25/2017		19,976,618								328,871			
1099	Nashville	TN		08/10/2017		55,663,953								724,682			
1103	Sacramento	CA		11/17/2017		36,500,000								620,754			
1104	Park City	UT		12/27/2017		4,815,178								823,474			
1108	Philadelphia	PA		01/09/2018		40,000,000								46,961			
1110	Bronx	NY		01/19/2018		17,030,000								7,013			
1111	Baltimore	MD		01/31/2018		17,947,864								436,250			
1113	Woodland Hills	CA		01/31/2018		16,540,806								262,526			
1119	Pittsburgh	PA		08/30/2018		26,000,000								98,302			
1120	Rochester	NY		08/02/2018		37,256,647								801,522			
1126	Cleveland	OH		10/18/2018		24,624,677								268,048			
1140	Denver	CO		05/01/2019		20,200,000								198,646			
1155	New York	NY		08/26/2020										(9,677)			
1157	Honolulu	HI		01/07/2020										(635,667)			
19330	Cape Coral	FL		08/17/2018		4,416,766								186,362			
19336	Plymouth	MN		05/16/2019		4,891,866								121,244			
19343	Orlando	FL		02/21/2020										2,954			
7000012	Maple Hts	OH		11/07/2017		4,880,125								197,667			
7100005	Seaford	DE		11/16/2016		10,329,691								7,741,286			
7200153	Chicago	IL		03/29/2016		9,936,084								299,819			
7200274	La Jolla	CA		08/09/2018		9,700,715								104,068			
7200292	Fairburn	GA		11/07/2018		5,468,439								164,928			
7200310	Montgomery	AL		01/18/2019		4,240,556								61,542			
0299999 - Mortgages with partial repayments						3,229,227,819								70,598,364			
Mortgages disposed																	
Mortgages transferred																	
0599999 Totals						3,473,698,958							241,933,289	312,025,608		(506,045)	(506,045)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	Tax Credits		VARIOUS		Transfer from Schedule D	XXX	12/31/2017		28,078,761	28,078,761	28,078,761		(5,472,926)						
0999999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated									28,078,761	28,078,761	28,078,761		(5,472,926)						XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
BGH21E-61-2	RMTG - 2050700351 FUNDED		Arch Cape	OR	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		490,584	390,498	493,384		1,579				19,373		100.000
BGH21E-64-6	RMTG - 1050700728 FUNDED		Santa Barbara	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		1,116,866	1,081,179	1,126,679		3,863				41,356	93,814	100.000
BGH21E-6D-6	RMTG - 2050700467 FUNDED		Orange	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		446,211	392,388	447,867		1,352				16,810	11,413	100.000
BGH21E-6G-9	RMTG - 2050700373 FUNDED		Menlo Park	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		811,601	768,755	817,513		2,475				30,128	27,637	100.000
BGH21E-70-3	RMTG - 1050700707 FUNDED		Nokomis	FL	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		985,700	952,116	995,764		3,557				36,559	4,230,081	100.000
BGH21E-7B-9	RMTG - 2050700401 FUNDED		Lake Elsinore	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		523,118	474,100	524,272		1,273				19,557	32,635	100.000
BGH21E-7F-0	RMTG - 2050700438 FUNDED		Freemont	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		139,918	127,513	140,131		405				5,492	696,771	100.000
BGH21E-7H-6	RMTG - 2050700370 FUNDED		Snowmass Village	CO	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		2,840,139	1,898,331	2,850,328		5,758				46,120	141,732	100.000
BGH21E-7N-3	RMTG - 1050700583 FUNDED		Rocky Hill	CT	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		381,559	363,577	383,265		1,089				14,558		100.000
BGH21E-7S-2	RMTG - 2050700387 FUNDED		Fremont	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		701,966	711,808	709,493		2,741				25,812		100.000
BGH21E-7X-1	RMTG - 2050700396 FUNDED		Fort Myers	FL	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		477,821	421,769	482,645		2,054				21,286		100.000
BGH21E-86-9	RMTG - 2050700476 FUNDED		Tustin	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		764,900	750,904	766,571		(174)				83,667	117,882	100.000
BGH21E-8C-6	RMTG - 1050700615 FUNDED		Nice	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		619,211	258,121	620,261		1,012				26,800		100.000
BGH21E-8E-2	RMTG - 2050700463 FUNDED		Huntington Beach	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		469,580	436,299	469,638		564				20,408	152,973	100.000
BGH21E-8H-5	RMTG - 2050700466 FUNDED		San Rafael	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		479,587	446,915	479,587		662				20,934		100.000
BGH21E-8M-4	RMTG - 2050700437 FUNDED		Kiowa	CO	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		593,277	440,498	594,008		746				25,987		100.000
BGH21E-8S-1	RMTG - 2050700426 FUNDED		Thousand Oaks	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		482,018	461,154	482,896		655				20,940	214,784	100.000
BGH21R-VJ-6	RMTG - 2050700360 FUNDED		Los Angeles	CA	Reverse Mortgage Solutions, Inc	XXX	11/19/2007		918,574	910,997	934,479		3,852				34,192		100.000
000000-00-0	Valuation Allowance		Various		Reverse Mortgage Solutions, Inc	XXX	12/31/2020				(1,369,552)	530,690							
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated									13,242,629	11,286,921	11,949,229	530,690	33,462				509,979	5,719,722	XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
40166@-10-4	Guggenheim Partners Opportunistic Investment Grade Securities Fund		New York	NY	GPIM LLC	4	10/15/2008		298,177,406	298,177,406	298,177,406	(9,718,315)					5,120,886		23.630
1699999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated									298,177,406	298,177,406	298,177,406	(9,718,315)					5,120,886		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	AEA Mezzanine Partners, LP		Stamford	CT	AEA Mezzanine Management	XXX	06/30/2005		1	1	1								17.366
000000-00-0	GarMark Partners II, L.P.		Stamford	CT	GarMark Associates II L.L.C.	XXX	02/14/2006		476,628	476,628	476,628	436,067							5.930
000000-00-0	TCW / Crescent Mezzanine IV		Wilmington	DE	TCW / Crescent Mezzanine IV, L.L.C.	XXX	04/21/2006		2	2	2								4.883
000000-00-0	Audax Mezzanine Fund II, L.P.		Wilmington	DE	Audax Mezzanine Business II, L.P.	XXX	07/28/2006		2	2	2	110							4.250
000000-00-0	Babson Capital Loan Strategies Fund LP		Wilmington	DE	Loan Strategies Management LLC	XXX	01/31/2007		216,831	216,831	216,831	(2,287)							10.040
000000-00-0	TCW / Crescent Mezzanine V		Wilmington	DE	TCW / Crescent Mezzanine L.L.C.	XXX	03/20/2008		515,274	515,274	515,274	103,840					109,888	1,062,460	0.892
000000-00-0	AEA Mezzanine Fund II LP		Stamford	CT	AEA Mezzanine Management	XXX	12/19/2008		344,343	344,343	344,343	(82,141)						733,942	4.270
000000-00-0	AEA Mezzanine Fund III LP		Stamford	CT	AEA Mezzanine Management	XXX	08/16/2013		5,639,416	5,639,416	5,639,416						582,240	693,250	3.158
000000-00-0	AEA Mezzanine Fund IV LP		Stamford	CT	AEA Mezzanine Management	XXX	07/27/2018		5,726,980	5,726,980	5,726,980	73,992					493,594	8,703,421	2.700
000000-00-0	MB Special Opportunities Fund, LP		Dover	DE	MB Special Opportunities Fund GP, LLC	XXX	10/02/2014		8,033,510	8,033,510	8,033,510	(344,150)					4,998,469	3,586,297	15.510
000000-00-0	MB Special Opportunities Fund II, LP		Dover	DE	MB Special Opportunities Fund GP, LLC	XXX	01/02/2020		23,772,332	23,772,332	23,772,332						3,204,108	63,518,082	15.510
1799999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated									44,725,319	44,725,319	44,725,319	185,431					9,388,299	78,297,452	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
000000-00-0	Orpheus Holdings LLC		Wilmington	DE	Orpheus Holdings LLC	XXX	12/01/2005		3,357,325	3,357,325	3,357,325	(789,787)							18.666
000000-00-0	NZC Guggenheim Fund LLC		New York	NY	GPIM LLC	XXX	04/01/2013		1,408,026	1,408,026	1,408,026	(1,064,357)							1.180
1899999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated									4,765,351	4,765,351	4,765,351	(1,854,144)							XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
40053R-AC-6	GRX 2015-1E		Various		GRX	XXX	12/01/2016		1,311,639	19,922,022	1,311,639						3,736,439		
92870V-AG-0	VOLTAGE FINANCE CL C		Various		VOLTAGE FINANCE	XXX	12/01/2016		24,328,991	36,088,166	24,328,991						45,279		
92870V-AH-8	VOLTAGE FINANCE CL D		Various		VOLTAGE FINANCE	XXX	12/01/2016		604,209	587,859	604,209						95,802		
98954T-AC-0	ZIGG 2014-1A SUB		Various		ZIGG	XXX	04/02/2018		304,190	284,670	304,190		51,804	135,545			20,378		
09261W-AQ-7	BLACKROCK DLF IX 2020-1 CLO EQUITY		Various		BLACKROCK	XXX	09/10/2020		3,797,280	3,846,265	3,797,280								
000000-00-0	New Century Limited Partnership		Grand Cayman	CYM	New Century Capital L.P.	XXX	12/18/1995		1	1	1	(169,569)					83,333		4.000
000000-00-0	Leeds Weld Equity IV		New York	NY	Leeds Weld Equity IV, L.P.	XXX	07/23/2004		25,967	25,967	25,967	(5,201)					1,649,459		3.240
000000-00-0	Capital Z Access Fund LP		Grand Cayman	CYM	Capital Z Access GP, LLC	XXX	12/08/2005		99,448	99,448	99,448	10,077							29.090
000000-00-0	GPC (LP) 2, LLC		New York	NY	GPIM LLC	XXX	01/26/2006		315,413	315,413	315,413	(19,065)							31.280
000000-00-0	White Oak Guggenheim Aerospace and Defense Fund, L.P.		New York	NY	GPIM LLC	XXX	04/23/2007		2	2	2								15.717
000000-00-0	Knowledge Universe Education L.P.		Grand Cayman	CYM	KUE Management Inc.	XXX	05/22/2007		1	1	1								0.134
000000-00-0	Atlas Merchant Capital LP Class G shares		Wilmington	DE	Atlas Merchant Capital GP LLC	XXX	04/04/2014		1	1	1	(2,143,606)							60.000
000000-00-0	GF Capital Private Equity Fund II-A, LP		Wilmington	DE	GF Capital Private Equity GP II, LLC	XXX	06/06/2014		21,929,012	21,929,012	21,929,012	(1,009,857)					7,461,802		14.990
000000-00-0	Pt Arctic Fund I, LP		Anchorage	AK	Pt Arctic Fund I GP, LLC	XXX	11/09/2015		27,796,573	27,796,573	27,796,573	(5,630,483)					813,805		26.380
000000-00-0	AA Mortgage Opportunities, LP		Wilmington	DE	Athene Asset Management, LP	XXX	12/30/2015		17,575,612	17,575,612	17,575,612	(3,364,823)					12,828,749	30,328,749	2.620
000000-00-0	Levine Leichtman Capital Partners, VI		Wilmington	DE	LLCP Partners VI GP, LP	XXX	09/02/2017		5,910,823	5,910,823	5,910,823	71,245					225,148	4,313,963	0.440
000000-00-0	54 Madison Partners		New York	NY	ManCo GP	XXX	01/11/2016		36,850,550	36,850,550	36,850,550	(1,383,582)					5,291,694	17,076,742	27.910
000000-00-0	TIIC 2		Luxembourg City	LUX	Compagnie Benjamin de Rothshild	XXX	04/24/2018		12,748,375	12,748,375	12,748,375	(516,503)				617,264	188,887	31,577,871	12.700
000000-00-0	John Hancock Infrastructure Fund, L.P.		Wilmington	DE	John Hancock Infrastructure GP, LLC	XXX	06/28/2018		72,374,577	72,374,577	72,374,577	832,510					5,866,430	11,869,094	3.600
000000-00-0	Apollo Hybrid Value Fund, L.P.		Wilmington	DE	Apollo Hybrid Value Advisors, L.P.	XXX	07/05/2018		2,579,938	2,579,938	2,579,938	(8,528)					308,945	1,312,344	0.150
000000-00-0	AA Direct, L.P.		Wilmington	DE	AA Direct GP, LLC	XXX	07/05/2018		752,621	752,621	752,621	65,973					10,038	262,122	5.110
000000-00-0	Vine Media Opportunities - Fund IV, LP		Wilmington	DE	Vine Alternative Investment IV, LP	XXX	12/13/2018		19,268,261	19,268,261	19,268,261	931,163					791,040	32,028,567	10.950
000000-00-0	Oaktree Power Opportunities Fund V		Cayman Island	CYM	Oaktree Power Opportunities Fund V GP	XXX	01/22/2019		28,120,984	28,120,984	28,120,984	679,314					888,841	33,767,857	4.357
000000-00-0	Oaktree Ports America Fund		Cayman Island	CYM	Oaktree HS III GP, LP	XXX	04/30/2019		59,680,031	59,680,031	59,680,031	(956,722)						13,727,757	11.832
000000-00-0	Oaktree Opportunities Fund XI		Cayman Island	CYM	Oaktree	XXX	07/31/2020		9,129,401	9,129,401	9,129,401	(120,599)						175,750,000	

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 Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PineBridge Preferred Participation Fund, LP		Wilmington	DE	PineBridge	XXX	06/22/2020		14,879,857	14,879,857	14,879,857	(498,932)						164,621,211	
000000-00-0	Cayman Universe Holdings LLC		Various		Cayman Universe Holdings LLC	XXX	09/24/2020		704,000	704,000	704,000								
000000-00-0	Universe Issuer LLC Interests		Various		Universe Issuer LLC	XXX	09/25/2020		4,019,033	4,019,033	4,019,033	1,831,733							
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated									365,106,789	395,489,462	365,106,789	(11,405,457)	51,804	135,545		617,264	30,381,004	526,561,343	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
40166L-30-7	PDFNI 2012-E2 1		Various		PDFNI	XXX	12/01/2016		4,743,162	3,628,737	4,743,162			3,379,386			1,247,261		
40166L-50-5	PDFNI 2012-E2 SER2		Various		PDFNI	XXX	12/01/2016		721,148	553,705	721,148			392,456			114,812		
40166L-70-3	PDFNI 2013-E2 SER3		Various		PDFNI	XXX	12/01/2016		1,749,835	1,154,255	1,749,835			807,149			386,476		
40168P-BM-9	PDFNI 2016-E2 1		Various		PDFNI	XXX	12/01/2016		32,737,665	24,658,391	32,737,665						2,281,630		
40168P-BN-7	PDFNI 2016-E2 2		Various		PDFNI	XXX	12/01/2016		13,008,749	9,842,267	13,008,749						927,826		
40168P-BP-2	PDFNI 2016-E2 3		Various		PDFNI	XXX	12/01/2016		10,182,171	7,673,859	10,182,171						711,830		
40168P-BQ-0	PDFNI 2017-E2 E24		Various		PDFNI	XXX	05/09/2017		7,452,086	6,717,288	7,452,086						1,004,517		
40168P-BR-8	PDFNI 2017-E2 5		Various		PDFNI	XXX	06/09/2017		6,394,057	5,774,370	6,394,057						905,257		
40170G-AG-9	GPIM 2018-1A SUB		Various		GPIM	XXX	11/20/2018		1,233,678	1,246,453	1,233,678			1,416,322			103,975		
45032M-AG-3	ISAIL 2013 SENIOR A		Various		ISAIL	XXX	12/01/2016		19,576,191	14,699,033	19,576,191						565,897		
45032M-AH-1	ISAIL 2013 JUNIOR PART B		Various		ISAIL	XXX	12/01/2016		223,162	35,712	223,162						68,086		
78711A-AA-1	SAILES 4-0 SENIOR PARTICIPATION		Various		SAILES	XXX	12/01/2016		8,888,958	7,787,320	8,888,958			16,276,706			791,330		
78711A-AC-7	SAILES 4-0 JUNIOR PARTICIPATION		Various		SAILES	XXX	12/01/2016		197,698	115,673	197,698			383,420			122,095		
BGH35R-Z5-6	SAILS-3 LLC 0.00 28JUN27		Various		SAILS	XXX	12/01/2016		158,956	97,939	158,956						22,415		
BGH35S-0F-0	SAILS-3 LLC 3.0 28JUN27		Various		SAILS	XXX	12/01/2016		9,292,108	5,725,203	9,292,108						273,395		
000000-00-0	Guggenheim Energy Opportunities Fund, LP		New York	NY	GPIM LLC	XXX	07/01/2008		4,700,130	4,700,130	4,700,130	(3,456,103)						2,314,655	24.890
000000-00-0	Wattage Finance-OH, LLC		Middletown	OH	NTE Energy LLC	XXX	10/05/2015		16,923,489	53,446,114	16,923,489	(30,222)							46.970
000000-00-0	Wattage Finance-NC, LLC		Kings Mountain	NC	NTE Energy LLC	XXX	03/11/2016		15,834,292	34,753,177	15,834,292	(3,257,272)						780,875	29.189
000000-00-0	GIES HoldCo		Various		GIES HoldCo	XXX	05/31/2019		10,748,986	10,748,986	10,748,986	(1,059,549)							
000000-00-0	Bronco Media Holdings LLC		Burbank	CA	SpringHill Entertainment	XXX	04/02/2020		21,091,317	21,091,317	21,091,317	262,164						1,970,847	
000000-00-0	Fitzcarraldo Funding LLC		Various		Fitzcarraldo	XXX	08/17/2020		2,457,217	2,457,217	2,457,217	(334,226)						19,537,488	
000000-00-0	Hyperscale funding Residual		Various		Hyperscale	XXX	07/16/2020		7,126,638	7,126,638	7,126,638	(1,135,862)							
000000-00-0	Molly Aida Funding LLC		Various		Molly Aida	XXX	08/17/2020		3,103,052	3,103,052	3,103,052	(564,915)						17,232,842	
2099999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated									198,544,745	227,136,836	198,544,745	(9,575,984)		22,655,439			9,526,802	41,836,707	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	Apollo Real Estate Fund IV		New York	NY	Apollo Real Estate Investment IV L.P.	XXX	09/10/2001		1	1	1								0.920
000000-00-0	Apollo USREF II (HP Coinvest) LP		New York	NY	Apollo U.S. Real Estate Advisors II, LP	XXX	06/30/2016		1	1	1	(69,340)					1,298,975	875,438	4.000
000000-00-0	Apollo Asia Real Estate		Cayman Island	CYM	Apollo Global Management	XXX	09/23/2016		7,020,450	7,020,450	7,020,450	677,010					64,448	3,433,583	3.547
000000-00-0	Apollo USRE Granite Coinvest LP		Wilmington	DE	Apollo U.S. Real Estate Advisors II, LP	XXX	08/21/2017		1	1	1	1							12.670
000000-00-0	Rockbridge Hospitality Fund VII L.P.		Wilmington	DE	RBC GP Holdings VII, LLC	XXX	10/13/2017		1,711,407	1,711,407	1,711,407	(854,349)						2,320,948	1.200
000000-00-0	BlueWater Investment Holdings, LLC		Wilmington	DE	Athene Asset Management, L.P.	XXX	11/21/2017		18,298,761	18,298,761	18,298,761	675,938						9,601,253	10.000
000000-00-0	251 S Dixie		Dover	DE	251 S Dixie Holdings LLC	XXX	09/14/2017		20,973,111	20,973,111	20,973,111	(13,168)							27.490
000000-00-0	801 Central Investors LLC		Wilmington	DE	GRST 801 Central LLC	XXX	12/29/2017		13,356,783	13,356,783	13,356,783	(1,214,843)							40.789
000000-00-0	54M 1350 S Dixie		Dover	DE	54 Madison Partners, LLC	XXX	04/13/2018		12,000,000	12,000,000	12,000,000								19.447
000000-00-0	JCR Income Plus Fund IV		Dover	DE	JCR Capital	XXX	05/04/2018		2,111,452	2,111,452	2,111,452	(23,519)					398,098	2,285,000	2.359
000000-00-0	C-III Recovery Fund III, L.P.		Wilmington	DE	C-III RF Directives III LLC	XXX	09/24/2018		6,243,968	6,243,968	6,243,968	159,757						3,949,881	2.050
000000-00-0	NNN Investor 2 (Auto) LP		Wilmington	DE	Athene Asset Management LLC	XXX	05/28/2019		5,881,479	5,881,479	5,881,479	(458,796)						429,640	
000000-00-0	Project 29 Partners LLC		Cleveland	OH	Hemingway Cedar Church & State Mgr LLC	XXX	08/27/2019		9,469,959	9,469,959	9,469,959	(41,422)						170,615	43.700
000000-00-0	NNN Opportunities Fund		Wilmington	DE	Athene Asset Management LLC	XXX	07/27/2020		2,507,867	2,507,867	2,507,867						9,726	1,464,995	
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated									99,575,239	99,575,239	99,575,239	(1,162,731)					1,771,248	24,531,353	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP		Wilmington	DE	BlackRock US Real Estate Sr Mezz Debt GP	XXX	01/27/2020		158,036,829	158,036,829	158,036,829	(910,652)						135,829,391	21.495

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
2399999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated									158,036,829	158,036,829	158,036,829	(910,652)						135,829,391	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
000000-00-0	Redding Ridge Holdings LP		Wilmington	DE	Redding Ridge Advisors LLC	XXX	07/14/2017		15,713,051	15,713,051	15,713,051	(1,840,686)					129,201	2,168,421	2.790
000000-00-0	Financial Credit Investment III, LP		Cayman Island	CYM	Financial Credit Investment Advisors III	XXX	07/31/2017		14,759,271	14,759,271	14,759,271	(134,031)					1,604,862	9,779,239	1.050
000000-00-0	Athene Momentum Investor, LP		Wilmington	DE	Athene Momentum Investment Advisors, LP	XXX	09/28/2017		12,681,647	12,681,647	12,681,647	(45,182)						11,764,706	30.000
000000-00-0	Apollo Structured Credit Recovery Management IV LLC		Wilmington	DE	Apollo Structured Cr Recovery Advisors	XXX	12/11/2017		8,021,316	8,021,316	8,021,316	(1,488,267)					1,516,379	1,516,379	1.480
000000-00-0	A-A-SPN-3 (FCIV - MDLDMD), LP					XXX	12/23/2020		1,922	1,922	1,922								
000000-00-0	A-A-SPN-11 (HVFII - MDLDMD), LP					XXX	12/23/2020		1,922	1,922	1,922								
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated									51,179,129	51,179,129	51,179,129	(3,508,167)					1,734,063	25,228,746	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
309588-AC-5	FARMERS EXCHANGE CAPITAL		Various		FARMERS EXCHANGE CAPITAL	XXX	12/01/2016		31,392,546	24,692,382	24,692,382		45,023				1,777,094		
30958P-AA-1	FARMERS EXCHANGE CAPITAL II		Various		FARMERS EXCHANGE CAPITAL	XXX	12/01/2016		1,267,590	1,000,000	1,000,000						61,510		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III		Various		FARMERS EXCHANGE CAPITAL	XXX	12/01/2016		30,792,000	25,000,000	25,000,000						1,363,500		
309601-AA-0	FARMERS INS EXCH		Various		FARMERS INS EXCH	XXX	12/01/2016		25,706,081	22,745,153	22,745,153		(253,867)				1,877,317		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO		Various		JACKSON NATIONAL LIFE INSURANCE CO	XXX	12/01/2016		60,714,577	46,844,664	46,844,664		(332,310)				3,616,155		
55377P-AA-1	MTL INSURANCE CO		Various		MTL INSURANCE CO	XXX	12/01/2016		11,158,500	10,000,000	10,000,000						625,000		
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURAC		Various		MASSACHUSETTS MUTUAL LIFE INSURAC	XXX	12/01/2017		34,356,438	21,849,524	21,849,524		(41,411)				1,832,688		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO		Various		MUTUAL OF OMAHA INSURANCE CO	XXX	12/01/2016		75,308,042	54,889,531	54,889,531		(58,735)				3,701,570		
628312-AD-2	MUTUAL OF OMAHA INS CO		Various		MUTUAL OF OMAHA INS CO	XXX	12/01/2016		16,392,998	15,712,108	15,712,108		(3,115)				674,629		
636792-AA-1	NATIONAL LIFE INSURANCE CO		Various		NATIONAL LIFE INSURANCE CO	XXX	04/02/2018		41,357,932	28,585,834	28,585,834		(65,423)				2,714,250		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		Various		NATIONWIDE MUTUAL INSURANCE CO	XXX	12/01/2017		38,977,522	28,642,954	28,642,954		(178,063)				2,097,563		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE		Various		NORTHWESTERN MUTUAL LIFE INSURANCE	XXX	12/01/2017		29,495,000	24,950,918	24,950,918		1,034				962,500		
69448F-AA-9	PACIFIC LIFE INSURANCE COMPANY		Various		PACIFIC LIFE INSURANCE COMPANY	XXX	12/01/2017		13,094,590	11,490,950	11,490,950		60				494,500		
694606-AA-2	PACIFIC LIFE INSURANCE COMPANY		Various		PACIFIC LIFE INSURANCE COMPANY	XXX	12/01/2017		4,331,382	4,041,108	4,041,108		(120,339)				288,350		
707567-AA-1	PENN MUTUAL LIFE INSURANCE		Various		PENN MUTUAL LIFE INSURANCE	XXX	12/01/2016		6,037,855	5,098,994	5,098,994		(19,629)				312,550		
707567-AC-7	PENN MUTUAL LIFE INSURANCE		Various		PENN MUTUAL LIFE INSURANCE	XXX	04/02/2018		28,223,192	18,812,506	18,812,506		15,011				1,488,781		
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC		Various		PRINCIPAL FINANCIAL GROUP INC	XXX	04/02/2018		3,850,000	4,000,000	4,000,000						160,483		
878091-BC-0	TEACHERS INSURANCE & ANNUITY		Various		TEACHERS INSURANCE AND ANNUITY	XXX	12/01/2017		71,069,849	47,375,481	47,375,481		(74,196)				3,090,994		
878091-BE-6	TEACHERS INSURANCE AND ANNUITY ASS		Various		TEACHERS INSURANCE AND ANNUITY	XXX	12/01/2016		44,222,815	41,430,911	41,430,911		885				1,815,625		
BGH370-HH-7	DELAWARE LIFE INSURANCE CO		Various		DELAWARE LIFE INSURANCE CO	XXX	12/01/2016		100,199,785	100,000,000	100,000,000						7,626,000		
2799999 - Surplus Debentures, etc. - Unaffiliated									667,948,694	537,163,018	537,163,018		(1,085,075)				36,581,059		XXX
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN		Various		ATHOS	XXX	12/23/2020		102,669,495	99,301,936	102,669,495						6,561,350		
BGH4ZJ-VA-2	KIRKDALE FNDG COLLATERAL LOAN		Various		KIRKDALE FNDG	XXX	03/01/2017		49,250,000	50,595,500	49,250,000						2,327,500		
2999999 - Collateral Loans - Unaffiliated									151,919,495	149,897,436	151,919,495						8,888,850		XXX
Collateral Loans - Affiliated																			
BGH65E-X2-7	GIES HOLDCO COLLATERAL LOAN		Various		GIES HOLDCO LLC	XXX	05/31/2019		60,000,000	60,000,000	60,000,000						1,091,667		
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN		Various		HYPERSCALE	XXX	07/08/2020		24,787,500	24,787,500	24,787,500						383,585		
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED		Various		FITZCARRALDO	XXX	11/24/2020		8,374,327	8,374,327	8,374,327						21,044		
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		Various		MOLLY AIDA	XXX	11/12/2020		11,003,901	11,003,901	11,003,901						118,283		
3099999 - Collateral Loans - Affiliated									104,165,728	104,165,728	104,165,728						1,614,579		XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Non-collateral Loans - Unaffiliated																			
Non-Collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
000000-00-0	Sioux Empire Housing		Sioux Falls	SD	Sioux Empire Housing	XXX	03/06/1995												56.860
000000-00-0	Dakota Equities		Sioux Falls	SD	Dakota Equities L.P	XXX	12/30/1999			562,690									53.570
3799999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										562,690									XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
4899999 - Subtotals - Unaffiliated									1,579,812,883	1,475,994,803	1,447,733,808	(16,270,885)	(6,472,735)	135,545		617,264	89,254,502	796,168,005	XXX
4999999 - Subtotals - Affiliated									605,653,230	634,245,321	605,653,230	(21,148,443)		22,655,439			16,262,267	41,836,707	XXX
5099999 Totals									2,185,466,113	2,110,240,124	2,053,387,038	(37,419,328)	(6,472,735)	22,790,984		617,264	105,516,769	838,004,713	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ ..... 1B $ ..... 1C $ ..... 1D $ ..... 1E $ ..... 1F $ ..... 1G $ .....

2A $ ..... 2B $ ..... 2C $ .....

3A $ ..... 3B $ ..... 3C $ .....

4A $ ..... 4B $ ..... 4C $ .....

5A $ ..... 5B $ ..... 5C $ .....

6 $ .....

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
Oil and Gas Production - Unaffiliated										
Oil and Gas Production - Affiliated										
Transportation Equipment - Unaffiliated										
Transportation Equipment - Affiliated										
Mineral Rights - Unaffiliated										
Mineral Rights - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										
BGH21E-61-2	RMTG - 2050700351 FUNDED	Arch Cape	OR	Reverse Mortgage Solutions, Inc	11/19/2007			19,373		
BGH21E-64-6	RMTG - 1050700728 FUNDED	Santa Barbara	CA	Reverse Mortgage Solutions, Inc	11/19/2007			47,356		
BGH21E-6D-6	RMTG - 2050700467 FUNDED	Orange	CA	Reverse Mortgage Solutions, Inc	11/19/2007			16,810		
BGH21E-6G-9	RMTG - 2050700373 FUNDED	Menlo Park	CA	Reverse Mortgage Solutions, Inc	11/19/2007			31,541		
BGH21E-70-3	RMTG - 1050700707 FUNDED	Nokomis	FL	Reverse Mortgage Solutions, Inc	11/19/2007			36,559		
BGH21E-7B-9	RMTG - 2050700401 FUNDED	Lake Elsinore	CA	Reverse Mortgage Solutions, Inc	11/19/2007			24,557		
BGH21E-7F-0	RMTG - 2050700438 FUNDED	Freemont	CA	Reverse Mortgage Solutions, Inc	11/19/2007			5,492		
BGH21E-7H-6	RMTG - 2050700370 FUNDED	Snowmass Village	CO	Reverse Mortgage Solutions, Inc	11/19/2007			173,720		
BGH21E-7N-3	RMTG - 1050700583 FUNDED	Rocky Hill	CT	Reverse Mortgage Solutions, Inc	11/19/2007			14,562		
BGH21E-7S-2	RMTG - 2050700387 FUNDED	Fremont	CA	Reverse Mortgage Solutions, Inc	11/19/2007			26,137		
BGH21E-7X-1	RMTG - 2050700396 FUNDED	Fort Myers	FL	Reverse Mortgage Solutions, Inc	11/19/2007			25,435		
BGH21E-86-9	RMTG - 2050700476 FUNDED	Tustin	CA	Reverse Mortgage Solutions, Inc	11/19/2007			235,667		
BGH21E-8C-6	RMTG - 1050700615 FUNDED	Nice	CA	Reverse Mortgage Solutions, Inc	11/19/2007			26,800		
BGH21E-8E-2	RMTG - 2050700463 FUNDED	Huntington Beach	CA	Reverse Mortgage Solutions, Inc	11/19/2007			20,408		
BGH21E-8H-5	RMTG - 2050700466 FUNDED	San Rafael	CA	Reverse Mortgage Solutions, Inc	11/19/2007			20,934		
BGH21E-8M-4	RMTG - 2050700437 FUNDED	Kiowa	CO	Reverse Mortgage Solutions, Inc	11/19/2007			25,987		
BGH21E-8S-1	RMTG - 2050700426 FUNDED	Thousand Oaks	CA	Reverse Mortgage Solutions, Inc	11/19/2007			20,940		
BGH21R-VJ-6	RMTG - 2050700360 FUNDED	Los Angeles	CA	Reverse Mortgage Solutions, Inc	11/19/2007			34,192		
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated								806,469		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated										
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
Full Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
000000-00-0	MB Special Opportunities Fund, LP	Dover	DE	MB Special Opportunities Fund GP, LLC				1,598,315		15.510
000000-00-0	MB Special Opportunities Fund II, LP	Dover	DE	MB Special Opportunities Fund GP, LLC			2,209,096	32,972,064		
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	AEA Mezzanine Management				1,175,058		2.700
1799999 - Full Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							2,209,096	35,745,437		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated										
40053R-AC-6	GRX 2015-1E	Various		GRX	12/01/2016			357,708		
92870V-AH-8	VOLTAGE FINANCE CL D	Various		VOLTAGE FINANCE	12/01/2016			95,802		
09261W-AQ-7	BLACKROCK DLF IX 2020-1 CLO EQUITY	Various		BLACKROCK	09/10/2020		3,797,280			
000000-00-0	GF Capital Private Equity Fund II-A, LP	Wilmington	DE	GF Capital Private Equity GP II, LLC	06/06/2014			1,615,936		14.990
000000-00-0	Atlas Merchant Capital Fund LP	Wilmington	DE	Atlas Merchant Capital GP LLC	02/25/2015			1,640,806		18.620
000000-00-0	Pt Arctic Fund I, LP	Anchorage	AK	Pt Arctic Fund I GP, LLC	11/09/2015			4,027,605		26.380
000000-00-0	Levine Leichtman Capital Partners, VI	Wilmington	DE	LLCP Partners VI GP, LP	09/02/2017			2,553,962		0.440
000000-00-0	54 Madison Partners	New York	NY	ManCo GP	01/11/2016			5,243,701		27.910
000000-00-0	TIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothshild	04/24/2018			7,177,546		12.700
000000-00-0	John Hancock Infrastructure Fund, L.P.	Wilmington	DE	John Hancock Infrastructure GP, LLC	06/28/2018			9,682,724		3.600
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Apollo Hybrid Value Advisors, L.P.	07/05/2018			2,590,315		0.150
000000-00-0	AA Direct, L.P.	Wilmington	DE	AA Direct GP, LLC	07/05/2018			429,468		5.110
000000-00-0	Vine Media Opportunities - Fund IV, LP	Wilmington	DE	Vine Alternative Investment IV, LP	12/13/2018			9,503,739		10.950
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CYM	Oaktree Power Opportunities Fund V GP	01/22/2019			14,465,714		4.360
000000-00-0	Oaktree Ports America Fund	Cayman Island	CYM	Oaktree HS III GP, LP	04/30/2019			387,845		11.832
000000-00-0	Oaktree Opportunities Fund XI	Cayman Island	CYM	Oaktree	07/31/2020		9,250,000			
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	PineBridge	06/22/2020		11,377,590	12,735,975		
000000-00-0	Cayman Universe Holdings LLC	Various		Cayman Universe Holdings LLC	09/24/2020		704,000			
000000-00-0	Universe Issuer LLC Interests	Various		Universe Issuer LLC	09/25/2020		2,187,300			
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							27,316,170	72,508,847		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated										
40166L-30-7	PDFNI 2012-E2 1	Various		PDFNI	12/01/2016			1,165,212		
40166L-50-5	PDFNI 2012-E2 SER2	Various		PDFNI	12/01/2016			117,290		
40166L-70-3	PDFNI 2013-E2 SER3	Various		PDFNI	12/01/2016			532,513		
40168P-BM-9	PDFNI 2016-E2 1	Various		PDFNI	12/01/2016			188,349		
40168P-BN-7	PDFNI 2016-E2 2	Various		PDFNI	12/01/2016			81,317		

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
40168P-BP-2	PDFNI 2016-E2 3	Various		PDFNI	12/01/2016			59,198		
40168P-BQ-0	PDFNI 2017-E2 E24	Various		PDFNI	05/09/2017			332,735		
40168P-BR-8	PDFNI 2017-E2 5	Various		PDFNI	06/09/2017			327,775		
45032M-AH-1	ISAIL 2013 JUNIOR PART B	Various		ISAIL	12/01/2016			41,195		
78711A-AA-1	SAILES 4-0 SENIOR PARTICIPATION	Various		SAILES	12/01/2016			553,714		
78711A-AC-7	SAILES 4-0 JUNIOR PARTICIPATION	Various		SAILES	12/01/2016			112,468		
BGH35R-Z5-6	SAILS-3 LLC 0.00 28JUN27	Various		SAILS	12/01/2016			22,489		
BGH35S-0F-0	SAILS-3 LLC 3.0 28JUN27	Various		SAILS	12/01/2016			178,944		
000000-00-0	GIES HoldCo			GIES HoldCo	05/31/2019		11,808,535			
000000-00-0	Bronco Media Holdings LLC	Burbank	CA	SpringHill Entertainment	04/02/2020		20,829,153			
000000-00-0	Fitzcarraldo Funding LLC			Fitzcarraldo	08/17/2020		462,512	2,328,930		
000000-00-0	Hyperscale funding Residual			Hyperscale	07/16/2020		8,262,500			
000000-00-0	Molly Aida Funding LLC			Molly Aida	08/17/2020		2,767,160	900,807		
2099999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated							44,129,860	6,942,936		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated										
000000-00-0	Apollo Asia Real Estate	Cayman Island	CYM	Apollo Global Management	09/23/2016			408,429		
000000-00-0	JCR Income Plus Fund IV	Dover	DE	JCR Capital	05/04/2018			400,000		
000000-00-0	C-III Recovery Fund III, L.P.	Wilmington	DE	C-III RF Directives III LLC	09/24/2018			1,153,248		
000000-00-0	NNN Opportunities Fund	Wilmington	DE	Apollo Net Lease Co LLC	07/27/2020		126,128	2,399,277		
000000-00-0	Project 29 Partners LLC	Cleveland	OH	Hemingway Cedar Church & State Mgr LLC	08/27/2019			353,708		
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated							126,128	4,714,661		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated										
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	Wilmington	DE	BlackRock US Real Estate Sr Mezz GP LLC	01/27/2020		111,116,641	71,876,584		32.243
2399999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated							111,116,641	71,876,584		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated										
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated										
000000-00-0	Redding Ridge Holdings LP	Wilmington	DE	Redding Ridge Advisors LLC				6,315,789		2.790
000000-00-0	Athene Momentum Investor, LP	Wilmington	DE	Athene Momentum Investment Advisors, LP				283,600		30.000
000000-00-0	Apollo Structured Credit Recovery Management IV LLC	Wilmington	DE	Apollo Structured Credit Rec Adv IV, LLC				2,671,146		1.480
000000-00-0	A-A-SPN-3 (FCIV - MDLDMD), LP						1,922			
000000-00-0	A-A-SPN-11 (HVFII - MDLDMD), LP						1,922			
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							3,844	9,270,536		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated										
Surplus Debentures, etc. - Unaffiliated										
Surplus Debentures, etc. - Affiliated										
Collateral Loans - Unaffiliated										
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS	12/23/2020			38,639,252		
2999999 - Collateral Loans - Unaffiliated								38,639,252		XXX
Collateral Loans - Affiliated										
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN	Various		HYPERSCALE	07/08/2020		24,787,500			
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED	Various		FITZCARRALDO	11/24/2020		1,387,537	6,986,790		
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	Various		MOLLY AIDA	11/12/2020		6,507,431	4,496,470		
3099999 - Collateral Loans - Affiliated							32,682,468	11,483,260		XXX
Non-collateral Loans - Unaffiliated										
Non-collateral Loans - Affiliated										
Capital Notes - Unaffiliated										
Capital Notes - Affiliated										
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Guaranteed State Low Income Housing Tax Credit - Affiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
All Other Low Income Housing Tax Credit - Unaffiliated										
All Other Low Income Housing Tax Credit - Affiliated										
Working Capital Finance Investment - Unaffiliated										
Any Other Class of Assets - Unaffiliated										
Any Other Class of Assets - Affiliated										
4899999 – Subtotals - Unaffiliated							140,771,879	233,561,786		XXX
4999999 – Subtotals - Affiliated							76,812,328	18,426,196		XXX
5099999 Totals							217,584,207	251,987,983		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 Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
BGH21E-6B-0	RMTG - 2050700459 FUNDED	Westminster	CA	Fully Disposed	11/19/2007	11/27/2020	675,976		15,742			15,742		691,718	691,718				
BGH21E-6M-6	RMTG - 2050700460 FUNDED	San Francisco	CA	Fully Disposed	11/19/2007	02/21/2020	997,945		(12,577)			(12,577)		985,368	985,368				
BGH21E-7N-3	RMTG - 1050700583 FUNDED	Rocky Hill	CT	Partial Repayment	11/19/2007	12/31/2020	99		1			1		100	100				4
BGH21E-7X-1	RMTG - 2050700396 FUNDED	Fort Myers	CA	Partial Repayment	11/19/2007	12/31/2020	1,271		10			10		1,281	1,281				81
BGH21E-82-8	RMTG - 1050700774 FUNDED	Altadena	CA	Fully Disposed	11/19/2007	03/31/2020	616,946		4,786			4,786		621,732	621,732				
BGH21R-VH-0	RMTG - 1050700658 FUNDED	Newport Beach	CA	Fully Disposed	11/19/2007	03/31/2020	834,465		(3,871)			(3,871)		830,594	829,583		(1,011)	(1,011)	
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated							3,126,703		4,090			4,090		3,130,793	3,129,782		(1,011)	(1,011)	85
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	GarMark Partners II, L.P.	Stamford	CT	Return of Capital	02/14/2006	12/04/2020	1,199,677							1,159,116	1,159,116				
000000-00-0	Audax Mezzanine Fund II, L.P.	Wilmington	DE	Return of Capital	07/28/2006	04/24/2020	7,470							7,578	7,578				
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	Return of Capital	08/16/2013	11/13/2020	6,272,090							632,674	632,674				
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	Return of Capital	07/27/2018	10/08/2020	4,501,718							23,788	23,788				
000000-00-0	MB Special Opportunities Fund, LP	Dover	DE	Return of Capital	10/02/2014	12/14/2020	15,673,331							8,893,986	8,893,986				
000000-00-0	MB Special Opportunities Fund II, LP	Dover	DE	Return of Capital	01/02/2020	12/14/2020								11,408,828	11,408,828				
1799999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							27,654,286							22,125,970	22,125,970				
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
000000-00-0	NZC Guggenheim Fund LLC	New York	NY	Return of Capital	04/01/2013	04/30/2020	2,482,106							9,723	9,723				
1899999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated							2,482,106							9,723	9,723				
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
40053R-AC-6	GRX 2015-1E	Various		Paydown	12/01/2016	10/15/2020	10,949,517							10,949,517	10,949,517				15,628,979
98954T-AC-0	ZIGG 2014-1A SUB	Various		Paydown	04/02/2018	07/17/2020	571,072		75,828			75,828		646,899	646,899				31,133
000000-00-0	Capital Z Access Fund LP	Grand Cayman	CYM	Return of Capital	12/08/2005	12/17/2020	165,166							75,794	75,794				
000000-00-0	Atlas Merchant Capital Fund LP	Wilmington	DE	Return of Capital	04/04/2014	06/30/2020	126,532,774	(24,218,899)				(24,218,899)		79,164,675	79,164,675		(24,790,006)	(24,790,006)	
000000-00-0	Levine Leichtman Capital Partners, VI	Wilmington	DE	Return of Capital	09/02/2017	12/30/2020	3,307,682							22,066	22,066				
000000-00-0	54 Madison Partners	New York	NY	Return of Capital	01/11/2016	10/02/2020	48,811,492							15,821,061	15,821,061				
000000-00-0	Apollo Hybrid Value Fund, L.P.	Wilmington	DE	Return of Capital	07/05/2018	12/23/2020	979,951							981,801	981,801				
000000-00-0	AA Direct, L.P.	Wilmington	DE	Return of Capital	07/05/2018	10/08/2020	326,616							69,435	69,435				
000000-00-0	Vine Media Opportunities - Fund IV, LP	Wilmington	DE	Return of Capital	12/13/2018	11/24/2020	10,541,191							1,707,832	1,707,832				
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CYM	Return of Capital	01/22/2019	12/02/2020	13,219,972							244,016	244,016				
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	Return of Capital	06/22/2020	12/31/2020								8,734,776	8,734,776				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							215,405,433	(24,218,899)	75,828			(24,143,071)		118,417,873	118,417,873		(24,790,006)	(24,790,006)	15,660,112
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
40166L-30-7	PDFNI 2012-E2 1	Various		Paydown	12/01/2016	01/15/2020	173,147							173,147	173,147				53,349
40166L-50-5	PDFNI 2012-E2 SER2	Various		Paydown	12/01/2016	01/15/2020	26,638							26,638	26,638				2,478
40166L-70-3	PDFNI 2013-E2 SER3	Various		Paydown	12/01/2016	01/15/2020	53,809							53,809	53,809				146,038
40168P-BM-9	PDFNI 2016-E2 1	Various		Paydown	12/01/2016	09/23/2020	357,291							357,291	357,291				15,463
40168P-BN-7	PDFNI 2016-E2 2	Various		Paydown	12/01/2016	04/15/2020	132,007							132,007	132,007				5,757
40168P-BP-2	PDFNI 2016-E2 3	Various		Paydown	12/01/2016	07/15/2020	110,048							110,048	110,048				4,767
45032M-AG-3	ISAIL 2013 SENIOR A	Various		Paydown	12/01/2016	10/01/2020	538,982							538,982	538,982				9,362
45032M-AH-1	ISAIL 2013 JUNIOR PART B	Various		Paydown	12/01/2016	04/16/2020	2,123							2,123	2,123				2,683
78711A-AA-1	SAILES 4-0 SENIOR PARTICIPATION	Various		Paydown	12/01/2016	02/18/2020	550,414							550,414	550,360		(54)	(54)	5,689
BGH35R-Z5-6	SAILS-3 LLC 0.00 28JUN27	Various		Paydown	12/01/2016	12/31/2019													73
BGH65F-1E-3	GIES HOLDCO LLC INTERESTS	Various		Paydown	05/31/2019	08/31/2020	15,000,227							15,000,227	15,000,227				
000000-00-0	Guggenheim Energy Opportunities Fund, LP	New York	NY	Return of Capital	07/01/2008	05/20/2020	9,400,594							1,244,361	1,244,361				
000000-00-0	Wattage Finance-NC, LLC	Kings Mountain	NC	Return of Capital	03/11/2016	11/04/2020	20,057,699							966,135	966,135				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
2099999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated							46,402,979							19,155,182	19,155,128		(54)	(54)	245,659
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	Apollo USREF II (HP Coinvest) LP	New York	NY	Return of Capital	06/30/2016	12/28/2020	2,122,302							2,052,961	2,052,961				
000000-00-0	BlueWater Investment Holdings, LLC	Cayman Island	CYM	Return of Capital	11/21/2017	09/09/2020	22,122,823							4,500,000	4,500,000				
000000-00-0	JCR Income Plus Fund IV	Dover	DE	Return of Capital	05/04/2018	12/30/2020	2,153,975							419,004	419,004				
000000-00-0	NNN Investor 2 (Auto) LP	Wilmington	DE	Return of Capital	05/28/2019	12/30/2020	6,989,742							649,467	649,467				
000000-00-0	NNN Opportunities Fund	Wilmington	DE	Return of Capital	07/27/2020	12/30/2020								17,538	17,538				
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated							33,388,842							7,638,969	7,638,969				
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	Wilmington	DE	Return of Capital	01/27/2020	12/02/2020								24,045,745	24,045,745				
2399999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated														24,045,745	24,045,745				
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
000000-00-0	Redding Ridge Holdings LP	Wilmington	DE	Return of Capital	07/14/2017	03/10/2020	12,819,694							1,581,746	1,581,746				
000000-00-0	Apollo Structured Credit Recovery Management IV LLC	Wilmington	DE	Return of Capital	12/11/2017	12/18/2020	8,508,297							1,669,860	1,669,860				
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated							21,327,992							3,251,606	3,251,606				
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
677412-AF-5	OHIO NATIONAL LIFE INSURANCE CO	Various		Paydown	12/01/2016	08/06/2020	33,905,930		(5,240)			(5,240)		33,900,690	32,781,358		(1,119,333)	(1,119,333)	1,454,220
814120-AC-5	SECURITY BENEFIT LIFE INSURANCE CO	Various		Paydown	12/01/2016	03/06/2020	12,934,306		10,414			10,414		12,944,721	15,351,737		2,407,016	2,407,016	473,958
2799999 - Surplus Debentures, etc. - Unaffiliated							46,840,236		5,174			5,174		46,845,411	48,133,095		1,287,683	1,287,683	1,928,178
Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH4ZJ-VA-2	KIRKDALE FNDG COLLATERAL LOAN	Various		Paydown	03/01/2017	12/22/2020	4,300,000							4,300,000	4,300,000				190,750
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		Paydown	12/23/2020	11/30/2020	6,465,381							9,491,924	9,491,924				332,962
2999999 - Collateral Loans - Unaffiliated							10,765,381							13,791,924	13,791,924				523,712
Collateral Loans - Affiliated																			
Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
4499999 – Subtotals - Unaffiliated							358,508,872	(24,218,899)	85,092			(24,133,807)		239,248,291	240,534,964		(23,503,334)	(23,503,334)	18,112,087
4599999 – Subtotals - Affiliated							48,885,085							19,164,905	19,164,851		(54)	(54)	245,659
4699999 Totals							407,393,957	(24,218,899)	85,092			(24,133,807)		258,413,196	259,699,815		(23,503,388)	(23,503,388)	18,357,746

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
3128X0-AZ-2	FHLMC 0.0 1/34	@RA			1.A FE	7,910,420	81.2010	11,368,140	14,000,000	8,590,132		316,699				3.790	N/A			10/22/2018	01/02/2034
3128X9-MF-4	FHLMC 0.0 09/15/2036	@			1.A	775,173	74.5230	782,494	1,050,000	783,487		8,314				1.870	N/A			06/04/2020	09/15/2036
312902-LX-5	FHLMC 0 0 12/29	@RA			1.A FE	25,193,500	88.8590	39,986,550	45,000,000	32,273,682		1,171,090				3.640	N/A			04/03/2019	12/17/2029
312902-VN-6	FHLMC 0.0 1/27	@			1.A FE	2,693,056	95.8720	6,663,104	6,950,000	4,970,133		269,761				5.650	N/A			01/07/2010	01/04/2027
3130A0-7B-0	FHLB 4 9/28 - 3/14 (A)	RA			1.A	5,994,680	124.0010	7,440,060	6,000,000	5,996,789		351			4.000	4.000	MS	80,000	240,000	02/03/2014	09/01/2028
3130A0-A2-6	FHLB 4.0 04/28	RA			1.A	1,846,115	122.5380	2,266,944	1,850,000	1,847,773		259			4.000	4.010	AO	16,650	74,000	10/09/2013	04/10/2028
3130A0-AT-7	FHLB 4.0 10/29	RA			1.A	15,518,325	125.3130	19,486,172	15,550,000	15,530,106		1,848			4.000	4.010	AO	115,761	622,000	10/21/2013	10/24/2029
3130A0-FR-6	FHLB 4.0 12/28	RA			1.A	3,988,770	123.8270	4,953,096	4,000,000	3,993,236		710			4.000	4.020	JD	10,222	160,000	02/04/2014	12/08/2028
3130A3-5M-2	FHLB 3.5 9/29	RA			1.A	7,998,000	121.0320	9,682,560	8,000,000	7,998,698		126			3.500	3.500	MS	83,222	280,000	09/16/2014	09/14/2029
3130A5-H7-7	FHLB 3.5 06/35	RA			1.A	10,014,300	125.6650	12,566,500	10,000,000	10,011,245		(591)			3.500	3.490	JD	29,167	350,000	05/27/2015	06/01/2035
3130A5-QM-4	FHLB 3.7 06/35-12/15	RA			1.A	1,988,800	128.2690	2,565,380	2,000,000	1,991,117		455			3.700	3.740	JD	37,693	39,915	06/17/2015	06/22/2035
3130A5-VM-8	FHLB 3.7 07/35	RA			1.A	9,000,000	128.6320	11,576,880	9,000,000	9,000,000					3.700	3.700	JJ	159,100	333,000	07/02/2015	07/09/2035
3130A5-YV-5	FHLB 3.5 07/20/32	RA			1.A	8,995,500	124.2210	11,179,845	9,000,000	8,996,665		231			3.500	3.500	JJ	140,875	315,000	07/15/2015	07/20/2032
3130A8-LA-9	FHLB 2.85 06/36-06/21 (A)			1,2	1.A	886,820	95.6950	956,950	1,000,000	897,791		4,799			2.850	3.720	JD	79	28,500	08/30/2018	06/30/2036
3130AD-6L-1	FHLB 2.9 12/32-12/22 (QB)	RA		2	1.A	11,865,880	95.6230	12,430,990	13,000,000	12,011,256		64,522			2.900	3.690	JD	21,009	398,025	09/12/2018	12/27/2032
3130AD-JG-8	FHLB 3.50 01/33-01/21 (A)	RA		2	1.A	8,936,575	99.5650	8,911,068	8,950,000	8,938,653		743			3.500	3.510	JJ	134,001	313,250	01/24/2018	01/27/2033
3130AD-WF-5	FHLB 3.74 04/31-04/21 (A)	RA		2	1.A	4,000,000	100.8390	4,033,560	4,000,000	4,000,000					3.740	3.740	AO	34,076	149,600	03/26/2018	04/09/2031
3130AE-4Q-0	FHLB 3.375 03/38	RA			1.A	8,690,670	125.0040	11,250,360	9,000,000	8,720,453		11,547			3.375	3.610	MS	91,969	303,750	04/26/2018	03/12/2038
3130AE-5N-6	FHLB 4.08 04/38-04/21 (A)	RA		2	1.A	4,992,500	100.3420	5,017,100	5,000,000	4,993,187		266			4.080	4.090	AO	34,567	204,000	04/23/2018	04/30/2038
3130AE-6J-4	FHLB 4.05 05/35 - 05/21 (A)	RA		2	1.A	4,997,500	101.1900	5,059,500	5,000,000	4,997,787		112			4.050	4.050	MN	30,375	202,500	05/03/2018	05/07/2035
3130AE-CB-4	FHLB 3.78 05/28-05/21 (A)	RA		2	1.A	12,000,000	100.3530	12,042,360	12,000,000	12,000,000					3.780	3.780	MN	54,180	453,600	05/14/2018	05/18/2028
3130AE-CC-2	FHLB 4.125 05/35-05/21 (QB)	RA		2	1.A	21,589,200	100.4320	21,693,312	21,600,000	21,590,407		479			4.125	4.120	MN	166,444	891,000	05/14/2018	05/25/2035
3130AE-CN-8	FHLB 3.75 06/38				1.A	5,009,500	130.5710	6,528,550	5,000,000	5,008,547		(342)			3.750	3.730	JD	10,417	187,500	05/17/2018	06/11/2038
3130AE-CR-9	FHLB 4.08 05/33-05/23 (A)	RA		2	1.A	22,500,000	108.1760	24,339,600	22,500,000	22,500,000					4.080	4.080	MN	91,800	918,000	05/22/2018	05/25/2033
3130AE-DV-9	FHLB 4.15 6/38 - 6/23 (QB)	RA		2	1.A	9,932,431	100.5450	9,991,559	9,937,400	9,932,868		174			4.150	4.150	JD	34,367	415,000	05/23/2018	06/01/2038
3130AE-DX-5	FHLB 4.0 06/33-06/23 (A)	RA		2	1.A	10,450,000	100.5110	10,503,400	10,450,000	10,450,000					4.000	4.000	JD	29,028	418,000	05/24/2018	06/06/2033
3130AE-GC-8	FHLB 3.94 06/30-06/21 (A)	RA		2	1.A	23,100,885	101.5340	23,469,584	23,115,000	23,103,436		990			3.940	3.940	JD	32,888	1,060,451	07/18/2018	06/18/2030
3130AE-HA-1	FHLB 3.625 6/43				1.A	191,566	131.5000	197,250	150,000	190,422		(1,144)			3.625	2.110	JD	136	5,438	03/04/2020	06/22/2043
3130AE-JQ-4	FHLB 3.93 07/33-07/23 (A)	RA		2	1.A	15,000,000	108.2250	16,233,750	15,000,000	15,000,000					3.930	3.930	JJ	278,375	589,500	06/25/2018	07/11/2033
3130AE-KX-7	FHLB 4.0 07/33-07/21 (A)	RA		2	1.A	22,941,025	101.8530	23,375,264	22,950,000	22,942,152		473			4.000	4.000	JJ	413,100	918,000	07/11/2018	07/19/2033
3130AE-PQ-7	FHLB 3.94 8/33-8/23(A)	RA		2	1.A	9,500,000	108.8180	10,337,710	9,500,000	9,500,000					3.940	3.940	FA	148,680	374,300	07/25/2018	08/08/2033
3130AE-R7-7	FHLB 4.00 8/33-8/21 (QB)	RA		2	1.A	5,694,300	100.2700	5,715,390	5,700,000	5,694,999		300			4.000	4.000	FA	89,933	228,000	08/08/2018	08/09/2033
3130AE-SS-0	FHLB 3.99 08/35	RA		2	1.A	25,800,000	99.8710	25,766,718	25,800,000	25,800,000					3.990	3.990	FA	374,595	1,029,420	08/16/2018	08/20/2035
3130AE-W3-0	FHLB 4.07 9/38-9/21 (A)	RA		2	1.A	19,984,000	98.0040	19,600,800	20,000,000	19,985,254		559			4.070	4.070	MS	244,200	814,000	09/05/2018	09/13/2038
3130AE-X6-2	FHLB 3.7 09/28 - 09/21 (A)	RA		2	1.A	3,700,000	102.2220	3,782,214	3,700,000	3,700,000					3.700	3.700	MS	38,028	136,900	12/27/2018	09/21/2028
3130AE-X8-8	FHLB 3.98 09/33-09/21 (A)	RA		2	1.A	9,000,000	102.4210	9,217,890	9,000,000	9,000,000					3.980	3.980	MS	99,500	358,200	09/11/2018	09/21/2033
3130AE-YE-4	FHLB 4.03 09/35-09/23 (A)			2	1.A	1,998,000	99.6420	1,992,840	2,000,000	1,998,195		88			4.030	4.030	MS	21,046	80,600	09/18/2018	09/27/2035
3130AE-YL-8	FHLB 3.84 09/28-09/21 (A)	RA		2	1.A	7,996,000	102.4650	8,197,200	8,000,000	7,996,775		351			3.840	3.840	MS	79,360	307,200	09/20/2018	09/28/2028
3130AF-3W-5	FHLB 3.9 10/28-10/21 (A)	RA		2	1.A	7,000,000	100.1050	7,007,350	7,000,000	7,000,000					3.900	3.900	AO	59,908	273,000	10/04/2018	10/12/2028
3130AF-4W-4	FHLB 4.1 10/33-10/23 (A)	RA		2	1.A	20,000,000	100.5940	20,118,800	20,000,000	20,000,000					4.100	4.100	AO	152,611	820,000	10/09/2018	10/24/2033
3130AF-4X-2	FHLB 4.25 10/38-10/23 (A)	RA		2	1.A	6,000,000	110.6040	6,636,240	6,000,000	6,000,000					4.250	4.250	AO	51,000	255,000	10/09/2018	10/19/2038
3130AF-AA-5	FHLB 4.0 10/30-10/21 (A)			2	1.A	1,000,000	102.7920	1,027,920	1,000,000	1,000,000					4.000	4.000	AO	6,889	40,000	10/17/2018	10/29/2030
3130AF-AT-4	FHLB 4.09 11/33-11/23 (A)			2	1.A	2,000,000	110.2590	2,205,180	2,000,000	2,000,000					4.090	4.090	MN	13,406	81,800	10/18/2018	11/02/2033
3130AF-AU-1	FHLB 4.25 11/38-11/23 (A)			2	1.A	1,000,000	110.7720	1,107,720	1,000,000	1,000,000					4.250	4.250	MN	6,965	42,500	10/18/2018	11/02/2038
3130AF-CC-9	FHLB 4.22 11/38-11/23 (A)	RA		2	1.A	6,000,000	100.0720	6,004,320	6,000,000	6,000,000					4.220	4.220	MN	36,573	253,200	10/25/2018	11/09/2038
3130AF-CX-3	FHLB 4.17 11/35-11/21 (A)	RA		2	1.A	1,998,985	99.8130	2,001,251	2,005,000	1,999,627		306			4.170	4.200	MN	9,754	83,609	11/19/2018	11/19/2035
3130AF-FY-8	FHLB 4.05 11/30-11/21 (A)	RA		2	1.A	4,000,000	100.2570	4,010,280	4,000,000	4,000,000					4.050	4.050	MN	15,750	162,000	11/14/2018	11/26/2030
3130AF-G2-7	FHLB 4.25 11/38-11/23 (A)	RA		2	1.A	4,000,000	100.1570	4,006,280	4,000,000	4,000,000					4.250	4.250	MN	16,811	168,300	11/14/2018	11/29/2038
3130AF-GA-9	FHLB 4.0 11/29-11/21	RA		2	1.A	3,885,000	103.0810	4,004,697	3,885,000	3,885,000					4.000	4.000	MN	13,382	155,400	11/29/2018	11/30/2029
3130AF-GQ-4	FHLB 4.0 11/33-11/23 (QB)	RA		2	1.A	9,000,000	110.1560	9,914,040	9,000,000	9,000,000					4.000	4.000	MN	33,000	360,000	11/27/2018	11/28/2033
3130AF-HG-5	FHLB 4.10 12/30-12/21 (A)	RA		2	1.A	6,965,000	103.2290	7,189,900	6,965,000	6,965,000					4.100	4.100	JD	19,831	285,565	11/29/2018	12/06/2030
3130AF-L5-4	FHLB 4.00 12/30-12/21 (Q)			2	1.A	8,000,000	103.3050	8,264,400	8,000,000	8,000,000					4.000	4.000	JD	6,222	320,000	12/13/2018	12/24/2030
3130AF-LC-9	FHLB 4.0 12/33 - 12/22 (QB)	RA		2	1.A	10,000,000	106.5930	10,659,300	10,000,000	10,000,000					4.000	4.000	JD	11,111	400,000	12/14/2018	12/21/2033
3130AF-M2-0	FHLB 4.10 12/38-12/23 (A)	RA		2	1.A	4,000,000	98.3780	3,935,120	4,000,000	4,000,000					4.100	4.100	JD	1,367	227,038	12/20/2018	12/28/2038
3130AF-N5-2	FHLB 3.875 01/29-01/21 (A)			2	1.A	6,250,000	100.0720	6,254,500	6,250,000	6,250,000					3.875	3.870	JD	124,457	242,188	12/27/2018	01/04/2029
3130AF-NX-1	FHLB 4.15 01/36-01/21 (A)	RA			1.A	13,570,000	100.0830	13,586,267	13,575,000	13,570,415		216			4.150	4.150	JJ	259,773	563,363	01/07/2019	01/15/2036
3130AF-PP-6	FHLB 4.2 01/39-01/22 (A)	RA		2	1.A	7,250,000	99.7830	7,234,268	7,250,000	7,250,000					4.200	4.200	JJ	132,796	304,500	01/15/2019	01/24/2039

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3130AF-SM-0	FHLB 4.22 01/39-01/21 (A)	RA		2	1.A	2,500,000	100.2740	2,506,850	2,500,000	2,500,000					4.220	4.220	JJ	44,838	105,500	01/23/2019	01/28/2039
3130AF-UZ-8	FHLB 3.75 02/34-02/22 (QB)	RA		2	1.A	41,558,400	99.7020	41,476,032	41,600,000	41,562,435		2,180			3.750	3.750	FA	642,417	1,560,000	02/04/2019	02/14/2034
3130AF-VM-6	FHLB 3.5 02/29-02/21 (A)	RA			1.A	9,000,000	99.4580	8,951,220	9,000,000	9,000,000					3.500	3.500	FA	112,875	315,000	02/08/2019	02/22/2029
3130AF-WN-3	FHLB 3.90 02/36-02/21 (QB)	RA			1.A	23,500,000	98.8340	23,225,990	23,500,000	23,500,000					3.900	3.900	FA	320,775	916,500	02/13/2019	02/25/2036
3130AG-H8-1	FHLB 3.54 05/36-05/21 (A)	RA		2	1.A	49,225,375	101.2100	49,845,925	49,250,000	49,227,109		1,100			3.540	3.540	MN	208,845	1,694,421	05/22/2019	05/28/2036
3130AH-4L-4	FHLB 2.69 09/34-09/22 (A)			2	1.A	550,000	103.3470	568,407	550,000	550,000					2.690	2.690	MS	3,904	14,795	10/01/2019	09/26/2034
3130AJ-2B-4	FHLB 2.79 02/37-02/21	RA		1	1.A	2,495,625	100.3310	2,508,275	2,500,000	2,495,798		173			2.790	2.800	FA	24,219	34,875	02/12/2020	02/26/2037
3130AJ-5G-0	FHLB 2.7 02/35-02/21 (A)	RA		1	1.A	9,980,000	100.1790	10,017,900	10,000,000	9,980,928		928			2.700	2.710	FA	93,750	135,000	02/12/2020	02/26/2035
3130AJ-CK-3	FHLB 2.375 03/35-06/20 (A)			1	1.B FE	1,052,632	100.0300	1,052,947	1,052,632	1,052,632					2.375	2.370	MS	7,569	15,396	03/03/2020	03/12/2035
3130AJ-D7-1	FHLB 2.22 03/35-03/21 (A)	RA		1	1.A	10,000,000	101.0140	10,101,400	10,000,000	10,000,000					2.220	2.220	MS	56,117	113,463	03/06/2020	03/30/2035
3130AJ-D9-7	FHLB 2.34 03/40-03/21 (A)	RA		1	1.A	4,997,500	100.4830	5,024,150	5,000,000	4,997,576		76			2.340	2.340	MS	30,875	58,500	03/05/2020	03/26/2040
31331V-LC-8	FEDERAL FARM CREDIT	RA			1.A	5,908,386	131.3930	7,831,023	5,960,000	5,936,094		2,616			5.250	5.310	AO	60,842	312,900	03/07/2006	04/21/2028
3133EA-6D-5	FFCB 3.05 10/30	RA			1.A	6,946,602	117.6930	9,516,656	8,086,000	7,329,111		61,103			3.050	4.220	AO	45,899	246,623	12/02/2013	10/24/2030
3133EE-L7-3	FFCB 3.79 05/18/2044				1.A	2,005,980	133.8100	2,007,157	1,500,000	1,999,462		(6,518)			3.790	2.000	MN	6,790	28,425	08/07/2020	05/18/2044
3133EE-RW-2	FFCB 3.54 03/39	CF			1.A	4,936,500	127.3610	6,368,050	5,000,000	4,947,318		2,020			3.540	3.610	MS	58,508	177,000	03/09/2015	03/02/2039
3133EE-SW-1	FFCB 3.46 03/38	RA			1.A	2,344,200	126.2020	3,028,848	2,400,000	2,354,298		1,891			3.460	3.600	MS	25,835	83,040	03/09/2015	03/09/2038
3133EE-SX-9	FFCB 3.61 03/09/2044				1.A	2,349,923	130.3440	2,370,957	1,819,000	2,343,414		(6,509)			3.610	2.040	MS	20,429	32,833	08/17/2020	03/09/2044
3133EE-U2-4	FFCB 3.47 06/33				1.A	1,002,198	124.3070	1,243,070	1,000,000	1,001,655		(105)			3.470	3.450	JD	2,699	34,700	05/27/2015	06/03/2033
3133EE-WR-7	FFCB 3.43 4/29	RA			1.A	16,832,329	127.4880	21,672,960	17,000,000	16,852,547		3,817			3.430	3.480	AO	137,676	583,100	04/07/2015	04/06/2045
3133EG-B6-1	FFCB 2.875 10/40	RA			1.A	3,054,777	88.6370	2,925,021	3,300,000	3,078,696		7,806			2.875	3.340	AO	23,719	94,875	10/30/2017	10/01/2040
3133EG-H2-4	FFCB 2.83 12/36	RA			1.A	16,199,875	96.6410	17,052,304	17,645,000	16,411,241		57,353			2.830	3.400	JD	16,645	624,539	02/22/2017	12/19/2036
3133EG-NS-0	FFCB 2.71 08/38	RA			1.A	11,302,912	93.0910	11,915,648	12,800,000	11,451,981		54,317			2.710	3.510	FA	120,444	346,880	03/01/2018	08/26/2038
3133EH-6S-7	FFCB 3.03 01/28-01/21 (A)	RA		2	1.A	15,000,000	98.0700	14,710,500	15,000,000	15,000,000					3.030	3.030	JJ	213,363	454,500	01/05/2018	01/12/2028
3133EH-AL-7	FFCB 3.35 2/35	RA			1.A	11,819,318	101.6530	12,096,707	11,900,000	11,832,734		3,650			3.350	3.400	FA	141,742	398,650	03/03/2017	02/23/2035
3133EH-BB-8	FFCB 3.45 03/38	RA			1.A	7,000,000	100.5320	7,037,240	7,000,000	7,000,000					3.450	3.450	MS	79,829	241,500	02/23/2017	03/02/2038
3133EH-NZ-2	FFCB 2.83 6/35	RA			1.A	17,667,790	100.5280	19,100,320	19,000,000	17,820,393		60,989			3.080	3.630	JD	16,256	585,200	06/07/2018	06/21/2035
3133EH-XF-5	FFCB 3.25 09/44				1.A	1,730,237	123.8460	2,167,305	1,750,000	1,731,819		499			3.250	3.310	MS	18,168	56,875	10/16/2017	09/06/2044
3133EJ-2V-0	FFCB 3.83 12/14/2044				1.A	1,351,000	134.9460	1,349,460	1,000,000	1,346,921		(4,079)			3.830	2.000	JD	1,809	19,150	08/19/2020	12/14/2044
3133EJ-3E-7	FFCB 3.98 12/33-12/23 (A)	RA		2	1.A	12,000,000	110.2570	13,230,840	12,000,000	12,000,000					3.980	3.980	JD	15,920	477,600	12/11/2018	12/19/2033
3133EJ-6N-4	FFCB 3.90 02/34-02/22				1.A	3,869,188	103.5410	4,012,214	3,875,000	3,869,756		302			3.900	3.910	FA	62,969	151,125	01/25/2019	02/01/2034
3133EJ-A5-8	FFCB 4.08 09/38-09/23 (A)	RA		2	1.A	11,000,000	109.7750	12,075,250	11,000,000	11,000,000					4.080	4.080	MS	125,913	448,800	09/12/2018	09/20/2038
3133EJ-AF-6	FFCB 3.54 01/38-01/21 (A)	RA		2	1.A	18,727,904	100.2020	19,727,654	19,687,885	18,810,591		35,619			3.540	3.900	JJ	302,012	702,159	08/16/2018	01/25/2038
3133EJ-BG-3	FFCB 3.71 02/43-02/23 (A)	RA		2	1.A FE	12,678,328	106.7710	13,559,917	12,700,000	12,679,383		588			3.710	3.720	FA	195,012	473,625	04/23/2019	02/02/2043
3133EJ-C2-3	FFCB 4.00 09/33-09/23 (A)			2	1.A	5,997,000	109.5440	6,572,640	6,000,000	5,997,347		157			4.000	4.000	MS	63,333	240,000	09/19/2018	09/26/2033
3133EJ-CB-3	FFCB 3.75 02/38-02/21 (A)	RA		2	1.A FE	7,415,719	100.3120	7,448,166	7,425,000	7,416,675		342			3.750	3.750	FA	110,602	278,438	02/05/2018	02/08/2038
3133EJ-ED-7	FFCB 3.78 03/33-03/21 (A)	RA		2	1.A	4,300,000	100.0640	4,302,752	4,300,000	4,300,000					3.780	3.780	MS	54,180	162,540	02/22/2018	03/01/2033
3133EJ-EQ-8	FFCB 3.53 03/35	RA			1.A	2,996,190	125.8750	3,776,250	3,000,000	2,996,678		178			3.530	3.540	MS	35,006	105,900	02/23/2018	03/02/2035
3133EJ-ER-6	FFCB 3.53 03/38				1.A	3,500,000	127.8340	4,474,190	3,500,000	3,500,000					3.570	3.570	MS	41,303	124,950	02/23/2018	03/02/2038
3133EJ-FH-7	FFCB 3.875 03/39-03/21 (A)	RA		2	1.A FE	14,600,000	100.6050	14,688,330	14,600,000	14,600,000					3.875	3.870	MS	177,583	565,750	03/01/2018	03/08/2038
3133EJ-G8-6	FFCB 4.35 10/38-10/21 (A)	RA		2	1.A	6,000,000	100.6360	6,038,160	6,000,000	6,000,000					4.350	4.350	AO	52,925	261,000	10/11/2018	10/18/2038
3133EJ-HY-8	FFCB 3.43 09/35	RA			1.A	6,990,060	124.8610	8,740,270	7,000,000	6,991,261		448			3.430	3.440	MS	62,026	240,100	03/22/2018	09/28/2035
3133EJ-JL-4	FFCB 3.98 04/38-04/21 (A)	RA		2	1.A	29,750,000	100.8800	30,011,800	29,750,000	29,750,000					3.980	3.980	AO	282,856	1,184,050	03/27/2018	04/05/2038
3133EJ-KU-2	FFCB 3.58 4/47	RA			1.A	1,195,535	131.2730	1,444,002	1,100,000	1,192,297		(2,244)			3.580	3.110	AO	8,751	39,380	07/11/2019	04/11/2047
3133EJ-L8-0	FFCB 4.16 10/33-10/21 (A)	RA		2	1.A	10,900,000	100.8590	10,993,631	10,900,000	10,900,000					4.160	4.160	AO	83,131	453,440	10/18/2018	10/25/2033
3133EJ-MD-8	FFCB 3.9 04/33-04/21 (A)	RA		2	1.A	4,250,000	101.0380	4,294,115	4,250,000	4,250,000					3.900	3.900	AO	29,927	165,750	04/18/2018	04/26/2033
3133EJ-PJ-2	FFCB 3.67 05/28-05/23 (A)	RA		2	1.A	6,950,000	100.4960	6,984,472	6,950,000	6,950,000					3.670	3.670	MN	31,883	255,065	06/07/2018	05/16/2028
3133EJ-PP-8	FFCB 3.56 05/33	CF			1.A	4,994,515	125.1120	6,255,600	5,000,000	4,995,277		299			3.560	3.560	MN	21,756	178,000	05/10/2018	05/17/2033
3133EJ-RM-3	FFCB 3.65 06/28 - 06/23 (A)	RA		2	1.A	2,995,500	108.2640	3,247,920	3,000,000	2,996,498		402			3.650	3.660	JD	5,779	109,500	06/06/2018	06/12/2028
3133EJ-SF-7	FFCB 3.99 06/33-06/23 (A)	RA		2	1.A	35,992,500	108.6220	39,103,920	36,000,000	35,993,475		397			3.990	3.990	JD	43,890	1,527,971	06/14/2018	06/20/2033
3133EJ-V2-2	FFCB 4.07 11/33-11/23 (A)	RA		2	1.A	7,500,000	100.8470	7,563,525	7,500,000	7,500,000					4.070	4.070	MN	33,917	305,250	11/14/2018	11/21/2033
3133EJ-VS-5	FFCB 4.14 08/38-08/23 (A)	RA		2	1.A	4,100,000	100.0740	4,103,034	4,100,000	4,100,000					4.140	4.140	FA	70,254	169,740	07/24/2018	08/02/2038
3133EJ-XQ-7	FFCB 4.04 08/38	RA		2	1.A	3,311,344	99.9320	3,310,747	3,313,000	3,311,496		58			4.040	4.040	FA	47,589	133,845	08/28/2018	08/23/2038
3133EK-BQ-8	FFCB 02/44				1.A FE	39,921	131.4470	39,434	30,000	39,836		(85)			3.670	1.910	FA	382		09/29/2020	02/26/2044
3133EK-HS-8	FFCB 3.65 04/39-04/22 (A)				1.A	5,997,000	103.9730	6,238,380	6,000,000	5,997,178		107			3.650	3.650	AO	41,975	219,000	04/15/2019	04/22/2039
3133EK-NK-8	FFCB 3.49 06/39-06/22	RA		2	1.A	2,995,500	101.9720	3,059,160	3,000,000	2,995,753		162			3.490	3.500	JD	8,143	104,700	05/22/2019	06/03/2039
3133EK-VA-1	FFCB 2.99 7/34-7/22 (A)	RA		2	1.A	39,902,060	102.3050	40,870,848	39,950,000	39,905,825		2,608			2.990	3.000	JJ	540,845	1,194,505	07/11/2019	07/18/2034
3133EL-3Q-5	FFCB 1.95 08/40-08/21 (A)	RA		1	1.A FE	43,971,818	99.0270	43,784,788	44,215,000	43,975,287		3,470			1.950	1.980	FA	330,507		08/31/2020	08/13/2040
3133EL-5B-6	FFCB 2.00 08/40-08/21 (A)	RA		1	1.A FE	18,543,525	99.9950	18,589,071	18,590,000	18,544,172		647			2.000	2.010	FA	128,064		08/31/2020	08/27/2040

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3133EL-GC-2	FFCB 3.03 01/40-01/21			2	1.A	18,144,839	100.4580	18,233,127	18,150,000	18,145,027		188			3.030	3.030	JJ	267,334	274,973	12/27/2019	01/06/2040
3133EL-HJ-6	FFCB 3.0 01/40-01/21 (A)	RA		1	1.A	8,000,000	100.4940	8,039,520	8,000,000	8,000,000					3.000	3.000	JJ	102,667	120,000	01/07/2020	01/27/2040
3133EL-KD-5	FFCB 2.42 01/37				1.A	314,197	111.2950	311,626	280,000	312,758		(1,439)			2.430	1.600	JJ	2,873	3,402	03/06/2020	01/29/2037
3133EL-KE-3	FFCB 2.70 1/30/2045				1.A FE	2,671,273	113.5160	2,683,518	2,364,000	2,668,246		(3,026)			2.700	2.020	JJ	26,772		09/08/2020	01/30/2045
3133EL-KF-0	FFCB 2.76 02/03/2050				1.A FE	4,825,733	114.4640	4,790,318	4,185,000	4,820,339		(5,394)			2.760	2.060	FA	47,486		09/08/2020	02/03/2050
3133EL-PH-1	FFCB 2.59 02/35-02/21 (A)			1	1.A	850,000	100.8840	857,514	850,000	850,000					2.590	2.590	FA	7,644	11,008	02/24/2020	02/26/2035
3133EL-Z9-8	FFCB 1.99 07/40-07/21 (A)			1	1.A	780,000	100.0150	780,119	780,000	780,000					1.990	1.990	JJ	6,511		07/22/2020	07/30/2040
3133EL-ZC-1	FFCB 2.0 05/40-05/25 (A)			1	1.A	1,170,000	99.4780	1,163,887	1,170,000	1,170,000					2.000	2.000	MN	3,055	11,700	05/05/2020	05/14/2040
3133EM-CV-2	FFCB 2.00 10/40-10/21 (A)			1	1.A FE	2,253,873	99.1390	2,235,584	2,255,000	2,253,882		10			2.000	2.000	AO	9,521		10/15/2020	10/15/2040
3133EM-GU-0	FFCB 2.1 11/40 - 11/21			1	1.A FE	4,495,500	100.0190	4,500,855	4,500,000	4,495,518		18			2.100	2.100	MN	11,025		11/30/2020	11/19/2040
3133EM-LD-2	FFCB 2.04 12/45 - 12/25 (A)			1	1.A	1,130,000	100.0850	1,130,960	1,130,000	1,130,000					2.040	2.040	JD	576		12/16/2020	12/22/2045
3133XF-J4-9	FHLB	RA			1.A	2,154,180	154.5920	3,091,840	2,000,000	2,111,215		(4,751)			5.625	5.090	MS	33,438	112,500	04/17/2009	03/14/2036
3134A2-HG-6	FHLMC 0	@RA			1.A FE	56,443,030	97.5260	112,008,611	114,850,000	92,726,350		3,907,938				4.160	N/A			05/30/2013	12/11/2025
3134A3-U5-3	FHLMC 0.00 9/29 (P)	@RA			1.A	60,013,376	89.3180	112,531,748	125,990,000	87,698,719		3,566,449				4.130	N/A			01/30/2019	09/15/2029
3134A3-ZU-3	FHLMC 0.0 12/29	@RA			1.A	30,481,800	89.4680	50,677,359	56,643,000	40,327,789		1,494,498				3.730	N/A			04/18/2017	12/14/2029
3134A4-AB-0	FHLMC 0.0 3/31	@			1.A	56,608,386	87.0190	89,841,026	103,243,000	70,145,976		2,572,831				3.620	N/A			08/06/2018	03/15/2031
3134A4-CG-7	FHLMC 0.0 9/27	@RA			1.A	2,988,386	94.3860	7,581,084	8,032,000	5,521,090		300,175				5.660	N/A			01/07/2010	09/15/2027
3134A4-CH-5	FHLMC 0.0 3/28	@RA			1.A	1,968,608	93.2470	5,073,569	5,441,000	3,637,001		197,736				5.660	N/A			01/07/2010	03/15/2028
3134A4-CK-8	FRESTP 0.0 3/29	@RA			1.A	8,455,240	90.7120	16,781,720	18,500,000	13,053,671		543,104				4.290	N/A			10/06/2010	03/15/2029
3134A4-CL-6	FRESTP 0.0 9/29	@RA			1.A	4,828,333	89.3180	9,532,017	10,672,000	7,427,422		302,882				4.200	N/A			08/26/2010	09/15/2029
3134A4-CP-7	FHLMCSC 0.0 3/31	@RA			1.A	4,557,840	86.6820	6,069,456	7,002,000	5,008,878		161,607				3.300	N/A			10/29/2018	03/15/2031
3134A4-KY-9	FHLMC 0.0 07/32	@RA			1.A	131,331,612	84.7020	201,091,011	237,411,000	159,964,265		5,372,110				3.420	N/A			04/08/2019	07/15/2032
3134A4-NQ-3	FHLMC CSTRIP 0 1/30	@RA			1.A	3,990,565	88.6620	5,470,423	6,170,000	4,528,017		152,375				3.450	N/A			08/30/2018	01/15/2030
3134A4-NR-1	FHLMCSC 0.0 7/30	@RA			1.A	3,903,000	87.8080	5,268,457	6,000,000	4,235,446		151,850				3.680	N/A			10/04/2018	07/15/2030
3134A4-NS-9	FRESTP 0 1/31	@RA			1.A	2,910,863	86.9500	3,804,070	4,375,000	3,193,308		98,597				3.160	N/A			01/17/2018	01/15/2031
3134A4-NU-4	FHLMC 0.0 01/32	@RA			1.A	2,734,393	85.3290	3,731,437	4,373,000	3,108,103		94,663				3.110	N/A			11/09/2016	01/15/2032
3134GS-AT-2	FHLMC 2.70 12/37-12/22 (QB)	RA		2	1.A	56,730,000	89.0980	53,458,800	60,000,000	57,104,139		128,185			2.700	3.060	JD	76,538	1,709,829	12/14/2017	12/28/2037
3134GV-5K-0	FHLMC 2.22 07/40-01/21 (QB)	RA		1	1.A	168,000,000	99.9850	167,974,800	168,000,000	168,000,000					2.220	2.220	JJ	1,740,480		07/07/2020	07/13/2040
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (QB)	RA		1	1.A FE	150,000,000	100.0000	150,000,000	150,000,000	150,000,000					2.150	2.150	JJ	1,505,000		07/07/2020	07/13/2040
3134GW-6D-3	FHLMC 2.0 10/40-04/29 (QB)			1	1.A FE	9,987,500	99.3870	9,938,700	10,000,000	9,987,588		88			2.000	2.000	AO	34,444		10/20/2020	10/29/2040
3134GW-7C-4	FHLMC 2.1 11/45-11/21 (QB)			1	1.A FE	24,931,250	98.8890	24,722,250	25,000,000	24,931,547		297			2.100	2.110	FMAN	74,375		10/27/2020	11/10/2045
3134GW-QD-1	FHLMC 2.05 08/50-08/22 (QB)			1	1.A FE	790,000	96.1550	759,625	790,000	790,000					2.050	2.050	FA	5,938		08/10/2020	08/19/2050
3134GW-WA-0	FHLMC 2.02 10/45-10/22 (QB)	RA		1	1.A FE	24,499,338	97.7000	23,965,810	24,530,000	24,499,564		226			2.020	2.020	AO	118,371		09/23/2020	10/05/2045
31358C-5C-6	FNMA STRIPS 0.0 08/30	@RA			1.A	1,320,040	88.0740	1,761,480	2,000,000	1,496,176		44,569				3.040	N/A			11/09/2016	08/06/2030
31358C-5D-4	FNMASTRIPS 0.0 02/31	@			1.A	1,443,843	87.3820	1,943,376	2,224,000	1,637,161		48,925				3.050	N/A			11/09/2016	02/06/2031
31358C-5L-6	FNMASC 0.0 08/34	@			1.A	1,340,542	80.0330	1,906,386	2,382,000	1,533,103		48,887				3.260	N/A			11/09/2016	08/06/2034
31358C-5M-4	FNMASC 0.0 1/22	@			1.A	1,343,511	78.8950	1,921,093	2,435,000	1,537,752		49,328				3.280	N/A			11/09/2016	02/06/2035
31358C-5N-2	FNMASC 0.0 08/35	@RA			1.A	1,332,605	77.7470	1,915,686	2,464,000	1,526,512		49,259				3.300	N/A			11/09/2016	08/06/2035
31358C-7X-8	FNMASC 0.0 5/22	@RA			1.A	9,021,456	99.6850	17,943,300	18,000,000	16,730,852		868,150				5.400	N/A			05/26/2009	05/15/2022
31358D-CT-9	FNMA 8/6/38	@RA			1.A	10,205,643	70.8190	14,624,047	20,650,000	11,229,298		382,089				3.490	N/A			03/23/2018	08/06/2038
31358D-DC-5	FNMA 0	@RA			1.A	23,088,960	90.8490	43,153,275	47,500,000	33,917,163		1,334,817				4.010	N/A			04/26/2016	05/15/2029
31358D-DG-6	FNMAP 0.00 1/30	@RA			1.A	39,310,758	88.8920	52,855,183	59,460,000	44,442,161		1,407,958				3.240	N/A			08/23/2018	01/15/2030
31358D-DR-2	FNMA	@			1.A	31,396,832	88.3420	64,325,344	72,814,000	48,382,286		2,060,925				4.350	N/A			04/17/2019	05/15/2030
31358D-DS-0	FNMAP 0.0 11/30	@RA			1.A	111,546,143	87.7440	191,817,221	218,609,000	148,543,307		5,660,279				3.810	N/A			10/02/2018	11/15/2030
31358D-JP-0	FNMA 7/15/37	@RA			1.A	28,176,356	73.1840	37,470,346	51,200,000	29,936,765		852,899				3.220	N/A			12/08/2020	07/15/2037
31359Y-AZ-0	FNMASC 0.0 5/25	@RA			1.A	6,489,516	98.1220	11,431,213	11,650,000	9,790,113		381,819				4.010	N/A			08/27/2010	05/15/2025
31359Y-CK-1	FNMA 0	@RA			1.A	4,712,794	99.7700	13,989,749	14,022,000	13,199,966		745,710				5.900	N/A			04/10/2003	01/15/2022
31359Y-CM-7	FNMA GEN STRIP	@RA			1.A	2,448,969	99.4020	7,698,685	7,745,000	6,877,016		389,452				5.910	N/A			04/10/2003	01/15/2023
31359Y-CP-0	FNMA 0	@RA			1.A	2,378,200	98.9630	7,897,247	7,980,000	6,683,514		378,772				5.920	N/A			04/10/2003	01/15/2024
31359Y-CR-6	FNMA 0	@RA			1.A	2,241,023	98.4360	7,855,193	7,980,000	6,303,489		357,528				5.920	N/A			04/10/2003	01/15/2025
31359Y-CT-2	FNMA 0	@RA			1.A	2,118,690	97.4050	7,772,919	7,980,000	5,948,934		336,861				5.910	N/A			04/10/2003	01/15/2026
31359Y-CY-1	FNMASC 0.0 7/28	@RA			1.A	8,933,694	92.5630	18,982,820	20,508,000	14,483,239		650,178				4.580	N/A			08/26/2010	07/15/2028
31359Y-QG-5	FNMA INT STRIPS 0.0 01/31	@RA			1.A	4,922,073	87.4240	6,606,632	7,557,000	5,572,241		166,575				3.050	N/A			07/18/2017	01/15/2031
31359Y-QL-4	FNMASC 0.0 1/33	@RA			1.A	2,311,862	83.3590	3,192,646	3,830,000	2,660,307		79,320				3.050	N/A			07/18/2017	01/15/2033
31364E-AV-6	FNMAP 0.0 10/27	@RA			1.A	3,692,710	94.2820	9,428,200	10,000,000	6,926,075		365,777				5.500	N/A			05/26/2009	10/08/2027
31364E-BA-1	FNMAP 0.0 3/28	@RA			1.A	11,072,701	93.2270	25,372,660	27,216,000	19,012,383		919,685				5.000	N/A			09/23/2010	03/23/2028
3136F7-NM-5	FNMA 0.0 11/30	@RA			1.A FE	7,243,840	87.8160	9,741,429	11,093,000	7,838,850		270,913				3.540	N/A			10/02/2018	11/15/2030
3137EA-DB-2	FHLMC 2.375 1/22				1.A	737,404	102.7360	719,152	700,000	707,164		(6,838)			2.375	1.370	JJ	7,758	16,625	06/17/2016	01/13/2022

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31422B-K7-4	FAMCA 2.25 07/45-10/20 (QB)			1	1.A	4,997,500	98.8080	4,940,400	5,000,000	4,997,532		32			2.250	2.250	JJ	48,125		07/14/2020	07/27/2045
31422B-SZ-4	FAMCA 3.2 01/50-01/25 (QB)			1	1.A	1,000,000	102.5760	1,025,760	1,000,000	1,000,000					3.200	3.200	JJ	14,222	16,000	01/14/2020	01/21/2050
31422B-U3-2	FAMCA 2.25 09/45-09/21 (SA)			1	1.A	4,050,000	98.8150	4,002,008	4,050,000	4,050,000					2.250	2.250	MS	28,603		09/02/2020	09/08/2045
76116F-AB-3	RESOLUTION FUNDING CORP	@			1.A	32,128,664	88.9440	41,337,665	46,476,000	35,103,348		1,070,491				3.120	N/A			03/03/2020	01/15/2030
76116F-AC-1	RFCSP STRIP PRINCIPAL	@			1.A	236,591	88.8510	244,340	275,000	239,526		2,935				1.490	N/A			03/03/2020	04/15/2030
880591-DZ-2	TVA	RA			1.A	35,680,294	172.0180	59,690,229	34,700,000	35,590,889		(8,832)			5.375	5.210	AO	466,281	1,865,125	11/15/2006	04/01/2056
880591-EH-1	TVA 5.25 9/39	CF			1.A	47,239,559	141.0050	51,606,420	36,599,000	45,558,313		(336,247)			5.250	3.460	MS	565,760	1,921,448	04/26/2018	09/15/2039
880591-ES-7	TVA 4.25 09/15/65	RA			1.A	40,780,787	121.3650	50,851,935	41,900,000	40,811,511		7,767			4.250	4.380	MS	524,332	1,780,750	09/21/2015	09/15/2065
88059E-4W-1	TVAS 0.0 03/15/26	@			1.A	457,675	95.4250	564,916	592,000	492,953		17,037				3.540	N/A			11/20/2018	03/15/2026
88059E-4Y-7	TVAS 0.0 03/15/27	@			1.A	439,442	93.1930	551,703	592,000	473,973		16,683				3.610	N/A			11/20/2018	03/15/2027
88059E-5A-8	TVA	@			1.A	1,153,753	91.4690	1,474,480	1,612,000	1,260,567		42,274				3.440	N/A			11/20/2018	03/15/2028
88059E-5B-6	TVA	@			1.A	1,148,471	90.6730	1,442,607	1,591,000	1,242,837		39,199				3.220	N/A			05/01/2019	09/15/2028
88059E-5C-4	TVA	@			1.A	1,784,345	89.7960	2,271,839	2,530,000	1,924,452		63,062				3.350	N/A			05/01/2019	03/15/2029
88059E-5E-0	TVA	@			1.A	1,068,655	87.6710	1,413,257	1,612,000	1,169,835		40,021				3.510	N/A			11/20/2018	03/15/2030
88059E-5F-7	TVA	@			1.A	666,754	86.5480	882,790	1,020,000	735,368		24,377				3.390	N/A			02/02/2018	09/15/2030
88059E-5G-5	TVA	@			1.A	1,151,042	85.3960	1,479,059	1,732,000	1,224,639		40,854				3.410	N/A			04/30/2019	03/15/2031
88059E-5H-3	TVA	@			1.A	1,094,649	84.2030	1,428,083	1,696,000	1,186,476		38,938				3.360	N/A			05/01/2019	09/15/2031
88059E-5J-9	TVA 0.0 03/32	@			1.A	995,190	82.9830	1,320,260	1,591,000	1,075,379		36,910				3.520	N/A			05/01/2019	03/15/2032
88059E-5K-6	TVA	@			1.A	1,048,370	81.7270	1,377,917	1,686,000	1,137,150		37,619				3.390	N/A			05/01/2019	09/15/2032
88059E-5L-4	TVA	@			1.A	344,366	80.4520	476,276	592,000	373,008		13,852				3.820	N/A			11/20/2018	03/15/2033
88059E-5M-2	TVA	@			1.A	964,931	79.1410	1,277,336	1,614,000	1,048,528		34,996				3.420	N/A			05/01/2019	09/15/2033
88059E-5N-0	TVA	@			1.A	330,750	77.8160	460,671	592,000	358,383		13,366				3.830	N/A			11/20/2018	03/15/2034
88059E-5P-5	TVA	@			1.A	901,760	76.4590	1,200,406	1,570,000	981,380		33,073				3.450	N/A			05/01/2019	09/15/2034
88059E-5Q-3	TVAS 0.0 03/15/35	@			1.A	315,299	75.0910	444,537	592,000	342,076		12,956				3.890	N/A			11/20/2018	03/15/2035
88059E-5S-9	TVA	@			1.A	845,185	72.6200	1,170,634	1,612,000	928,817		33,050				3.650	N/A			11/20/2018	03/15/2036
88059E-5U-4	TVA	@			1.A	290,850	70.2230	415,720	592,000	315,677		12,014				3.910	N/A			11/20/2018	03/15/2037
88059E-5V-2	TVA	@			1.A	796,001	69.0100	1,112,441	1,612,000	875,461		31,392				3.680	N/A			11/20/2018	09/15/2037
88059E-5W-0	TVA 0.0 03/38	@			1.A	279,187	67.8000	401,376	592,000	303,089		11,567				3.920	N/A			11/20/2018	03/15/2038
88059E-5X-8	TVA	@			1.A	767,523	66.7590	1,076,155	1,612,000	844,132		30,261				3.680	N/A			11/20/2018	09/15/2038
88059E-5Y-6	TVAS 0.0 03/15/39	@			1.A	267,643	65.9340	390,329	592,000	290,657		11,138				3.940	N/A			11/20/2018	03/15/2039
88059E-V3-5	TVAS 0.0 12/15/31	@			1.A	200,298	64.3760	193,128	300,000	211,256		6,656				3.220	N/A			05/01/2019	12/15/2031
88059F-BA-8	TVASP 0.0 01/15/ 38	@			1.A	7,328,244	71.3550	10,489,185	14,700,000	7,854,700		283,668				3.710	N/A			02/07/2019	01/15/2038
88059F-BG-5	TVASP 0.0 05/01/30	@			1.A	5,491,040	88.4410	7,075,280	8,000,000	5,841,001		193,566				3.390	N/A			02/28/2019	05/01/2030
88059F-BM-2	TVASP 0.0 06/15/2035	@			1.A	244,103	74.4830	316,553	425,000	258,016		8,756				3.480	N/A			05/22/2019	06/15/2035
88059F-BS-9	TVASP 0.0 09/15/39	@RA			1.A	36,867,971	65.1830	50,354,519	77,251,000	39,385,076		1,391,936				3.620	N/A			06/13/2019	09/15/2039
88059F-BW-0	TVASP 0.0 12/15/42	@RA			1.A	8,674,650	39.0970	8,291,301	21,207,000	9,340,136		342,376				3.760	N/A			04/26/2019	12/15/2042
911759-KU-1	HUD 4.13 8/25 - 8/20 (A)			1,2	1.A	8,446,000	100.3040	8,471,676	8,446,000	8,446,000					4.130	4.130	FA	145,342	348,820	07/14/2010	08/01/2025
911759-KV-9	HUD 4.21 8/26 - 8/20 (A)			1,2	1.A	4,944,000	100.3110	4,959,376	4,944,000	4,944,000					4.210	4.210	FA	86,726	208,142	07/14/2010	08/01/2026
911759-KW-7	HUD 4.28 8/27 - 8/20 (A)			1,2	1.A	3,151,000	100.2960	3,160,327	3,151,000	3,151,000					4.280	4.280	FA	56,193	134,863	07/14/2010	08/01/2027
911759-KX-5	HUD 4.35 8/28 - 8/20 (A)			1,2	1.A	9,099,000	100.3010	9,126,388	9,099,000	9,099,000					4.350	4.350	FA	164,919	395,807	07/14/2010	08/01/2028
911759-LU-0	HUD 3.36 8/30-8/21 (SB)			1,2	1.A	2,306,000	101.6670	2,344,441	2,306,000	2,306,000					3.360	3.360	FA	32,284	77,482	11/09/2011	08/01/2030
911759-LV-8	HUD 3.46 8/31-8/21 (SB)			1,2	1.A	1,000,000	101.7080	1,017,080	1,000,000	1,000,000					3.460	3.460	FA	14,417	34,600	11/09/2011	08/01/2031
911759-ML-9	HUD 3.35 8/29 - 8/25 (SB)			1,2	1.A	300,000	109.4050	328,215	300,000	300,000					3.350	3.350	FA	4,188	10,050	05/18/2015	08/01/2029
911759-MM-7	HUD 3.50 8/30 - 8/25 (SB)			1,2	1.A	4,000,000	109.9340	4,397,360	4,000,000	4,000,000					3.500	3.500	FA	58,333	140,000	05/18/2015	08/01/2030
911759-MN-5	HUD 3.55 8/31 - 8/25 (SB)			1,2	1.A	1,200,000	110.1100	1,321,320	1,200,000	1,200,000					3.550	3.550	FA	17,750	42,600	05/18/2015	08/01/2031
911759-MP-0	HUD 3.60 8/32 - 8/25 (SB)			1,2	1.A	500,000	110.2640	551,320	500,000	500,000					3.600	3.600	FA	7,500	18,000	05/18/2015	08/01/2032
911759-NB-0	HUD 2.985 08/28				1.A	2,000,000	114.7620	2,295,240	2,000,000	2,000,000					2.985	2.980	FA	24,875	59,700	03/20/2019	08/01/2028
912810-EK-0	T 8.125 8/21				1.A	6,510,683	104.9430	5,247,150	5,000,000	5,193,411		(306,502)			8.125	1.840	FA	153,448	406,250	12/15/2017	08/15/2021
912810-RN-0	T 2.875 08/15/2045				1.A	1,007,221	127.0270	1,333,784	1,050,000	1,010,137		1,066			2.875	3.090	FA	11,402	30,188	05/01/2018	08/15/2045
912810-RX-8	T 3.0 5/15/2047	SD			1.A	1,429,678	130.7380	1,797,648	1,375,000	1,425,297		(1,275)			3.000	2.800	MN	23,896	34,727	06/02/2017	05/15/2047
912810-SA-7	T 3.00 02/15/48				1.A	19,927	131.0500	26,210	20,000	19,931		2			3.000	3.010	FA	227	600	04/10/2018	02/15/2048
912810-SK-5	T 2.375 11/15/2049				1.A	949,038	117.2610	1,078,801	920,000	948,300		(688)			2.375	2.220	MN	2,837	21,850	12/04/2019	11/15/2049
912810-SP-4	T 1.375 08/15/2050				1.A	906,689	93.4680	887,946	950,000	906,925		235			1.375	1.560	FA	4,863		10/28/2020	08/15/2050
912828-2R-0	T 2.25 08/15/2027				1.A	1,984,005	110.8630	2,050,966	1,850,000	1,969,405		(14,472)			2.250	1.220	FA	15,722	26,550	03/05/2020	08/15/2027
912828-5K-2	T 2.875 10/31/23				1.A	124,585	107.6600	134,575	125,000	124,756		81			2.875	2.940	AO	2,419	1,781	11/14/2018	10/31/2023
912828-6T-2	T 2.375 05/15/29	SD			1.A	1,541,777	112.9680	1,694,520	1,500,000	1,536,240		(3,932)			2.375	2.050	MN	4,626	26,017	07/30/2019	05/15/2029
912828-X7-0	T 2.00 04/30/24				1.A	4,296,483	106.0000	4,759,400	4,490,000	4,373,642		32,890			2.000	2.810	AO	15,380	89,800	01/04/2019	04/30/2024
912828-XB-1	T 2.125 5/15/25				1.A	225,423	107.9450	237,479	220,000	224,391		(961)			2.125	1.640	MN	607	4,675	12/04/2019	05/15/2025

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828-YM-6	T 1.50 10/31/2024				1.A	1,470,981	104.8120	1,551,218	1,480,000	1,473,003		1,760			1.500	1.620	AO	3,842	22,200	11/06/2019	10/31/2024
912828-ZS-2	T 0.5 05/31/2027				1.A	1,000,586	99.6320	996,320	1,000,000	1,000,544		(41)			0.500	0.490	MN	442	2,500	06/30/2020	05/31/2027
0199999 - Bonds - U.S. Governments - Issuer Obligations						2,582,585,540	XXX	3,235,790,277	3,355,850,917	2,857,238,042		42,321,414			XXX	XXX	XXX	16,323,086	47,773,097	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						2,582,585,540	XXX	3,235,790,277	3,355,850,917	2,857,238,042		42,321,414			XXX	XXX	XXX	16,323,086	47,773,097	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
58518N-2A-9	EQPTRC 5 7/8 05/18/30		A		2.B FE	1,942,000	125.0000	2,427,500	1,942,000	1,942,000					5.875	5.870	MN	13,628	57,046	05/12/2020	05/18/2030
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMPANY		D		1.D FE	505,000	120.3940	601,970	500,000	504,951		(49)			4.000	3.940	AO	4,889	10,000	04/29/2020	10/03/2049
056732-AG-5	BAHAMAS (COMMONWEALTH OF)		D	1	3.C FE	48,361,227	99.6250	48,424,724	48,607,000	48,454,475		11,992			6.950	6.990	MN	384,738	3,308,687	06/29/2020	11/20/2029
085209-AB-0	GOVERNMENT OF BERMUDA		D	1	1.F FE	52,892,600	106.6140	55,865,736	52,400,000	52,565,745		(78,694)			4.138	3.960	JJ	1,072,110	2,168,312	08/04/2016	01/03/2023
085209-AD-6	BERMUDA (GOVERNMENT OF)		D	1,2	1.F FE	13,848,061	112.7510	15,616,014	13,850,000	13,848,817		191			3.717	3.710	AO	360,363	514,805	10/11/2016	01/25/2027
085209-AF-1	BERMUDA (GOVERNMENT)		D	2	1.F FE	8,684,813	122.1060	10,684,275	8,750,000	8,695,288		5,382			4.750	4.840	FA	157,014	415,625	11/15/2018	02/15/2029
085209-AH-7	BERMUDA (GOVERNMENT OF)		D	1	1.F FE	5,484,545	108.1250	5,946,875	5,500,000	5,484,655		110			3.375	3.390	FA	67,547		08/17/2020	08/20/2050
195325-BR-5	COLOM 5 5/8 02/26/44		D	1	2.C FE	6,553,500	129.8500	6,622,350	5,100,000	6,550,649		(2,851)			5.625	3.770	FA	99,609		12/02/2020	02/26/2044
195325-DQ-5	COLOM 5.2 05/15/49		D	1	2.C FE	5,871,060	127.2510	5,955,347	4,680,000	5,863,412		(7,648)			5.200	3.730	MN	31,096	121,680	09/02/2020	05/15/2049
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE		D	1	1.G FE	13,374,993	110.1720	13,452,001	12,210,000	13,373,082		(1,911)			3.700	3.180	JJ	189,492	13,875	11/24/2020	01/30/2050
21987B-BD-9	CODELCO INC		D	1	1.G FE	298,662	100.8150	302,445	300,000	298,662					3.150	3.170	JJ	446		12/07/2020	01/15/2051
268317-AK-0	ELECTRICITE DE FRANCE SA		D		2.A FE	10,066,069	126.4520	10,021,321	7,925,000	10,060,045		(6,024)			4.875	3.210	JJ	170,635		12/16/2020	01/22/2044
268317-AL-8	ELECTRICITE DE FRANCE SA		D		2.A FE	10,318,863	144.5610	10,552,953	7,300,000	10,318,830		(33)			6.000	4.210	JJ	193,450		11/17/2020	01/22/2114
279158-AJ-8	ECOPET 5 7/8 05/28/45		D		2.C FE	10,218,000	121.2250	10,619,310	8,760,000	10,212,963		(5,037)			5.875	4.720	MN	47,176	122,494	12/02/2020	05/28/2045
29135L-AJ-9	ABU DHABI (EMIRATE OF)		D		1.C FE	31,003,860	122.2000	39,409,500	32,250,000	31,019,165		15,305			3.875	4.100	AO	260,352	624,844	04/08/2020	04/16/2050
29135L-AN-0	ADGB 2.7 09/02/70		D		1.C FE	2,361,060	93.5600	2,189,304	2,340,000	2,361,000		(60)			2.700	2.660	MS	20,885		09/03/2020	09/02/2070
29246B-AF-5	EEPPME 4 3/8 02/15/31		D		2.C FE	1,791,031	107.6260	1,948,031	1,810,000	1,791,628		596			4.375	4.500	FA	36,514		07/08/2020	02/15/2031
40053X-AA-7	GEBCB 4 7/8 05/15/30		D	1	2.B FE	1,324,529	117.8750	1,493,476	1,267,000	1,323,327		(1,203)			4.875	4.250	MN	7,892	30,883	09/23/2020	05/15/2030
455780-CU-8	INDON 4.45 04/15/70		D		2.B FE	3,575,520	123.0770	3,544,618	2,880,000	3,573,844		(1,676)			4.450	3.430	AO	27,056	64,080	09/01/2020	04/15/2070
46513J-B5-9	STATE OF ISRAEL		D		1.E FE	3,000,000	132.6440	3,979,320	3,000,000	3,000,000					4.500	4.500	AO	33,000	67,500	03/31/2020	04/03/2120
680617-AC-1	OCENSA 4 07/14/27		D	1	2.C FE	1,171,115	108.6510	1,282,082	1,180,000	1,171,629		514			4.000	4.120	JJ	21,896		07/09/2020	07/14/2027
69370R-AJ-6	PERTIJ 4.15 02/25/60		D	1	2.B FE	8,151,420	106.7010	8,290,668	7,770,000	8,151,041		(379)			4.150	3.900	FA	112,859		12/02/2020	02/25/2060
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)		D	1	2.B FE	2,258,300	118.2500	2,365,000	2,000,000	2,257,548		(752)			3.870	3.280	JJ	38,700		09/22/2020	07/23/2060
706451-BG-5	PEMEX 6 5/8 06/15/35		D		3.B FE	848,715	99.1550	1,160,114	1,170,000	854,919		6,204			6.625	10.220	JD	3,445	77,513	05/11/2020	06/15/2035
71568Q-AF-4	PLNIJ 6.15 05/21/48		D		2.B FE	1,365,525	130.9290	1,335,476	1,020,000	1,365,156		(369)			6.150	4.080	MN	6,970		12/07/2020	05/21/2048
71568Q-AK-3	PLNIJ 4 7/8 07/17/49		D		2.B FE	7,116,075	114.0820	7,016,043	6,150,000	7,114,923		(1,152)			4.875	3.950	JJ	136,581		12/09/2020	07/17/2049
71568Q-AM-9	PLNIJ 4 3/8 02/05/50		D		2.B FE	2,380,950	108.2500	2,403,150	2,220,000	2,380,045		(905)			4.375	3.950	FA	39,390		09/02/2020	02/05/2050
74445P-AF-9	IDASAL 5.45 05/15/30		D	1	2.C FE	703,742	120.4390	867,161	720,000	704,516		774			5.450	5.750	MN	5,014	19,620	05/11/2020	05/15/2030
74446W-AC-0	PTTTB 3.7 07/16/70		D	1	2.A FE	5,481,957	104.9530	5,478,547	5,220,000	5,481,935		(22)			3.700	3.480	JJ	88,523		12/04/2020	07/16/2070
80414L-2L-8	ARAMCO 3 1/4 11/24/50		D	1	1.F FE	648,791	101.4110	664,242	655,000	648,803		13			3.250	3.300	MN	2,188		11/17/2020	11/24/2050
80414L-2M-6	ARAMCO 3 1/2 11/24/70		D	1	1.F FE	6,757,236	101.2450	6,783,415	6,700,000	6,757,210		(26)			3.500	3.460	MN	24,101		12/02/2020	11/24/2070
91086Q-AZ-1	MEX 5 3/4 10/12/10		D		2.B FE	13,063,215	133.4290	13,809,902	10,350,000	13,063,322		107			5.750	4.530	AO	130,597	134,550	12/03/2020	10/12/2110
91087B-AL-4	MEXICO (UNITED MEXICAN STATES) (GO		D	1	2.B FE	9,710,865	124.8500	11,224,015	8,990,000	9,708,299		(2,566)			5.000	4.500	AO	79,911	224,750	09/25/2020	04/27/2051
G67487-AA-9	OMGRID 5.196 05/16/27		D		3.C FE	859,200	101.4970	974,371	960,000	865,958		6,758			5.196	7.130	FA	18,706	71,941	06/01/2020	05/16/2027
G781A6-AB-9	SECO 5.06 04/08/43		D		1.G FE	4,554,000	127.5830	4,592,988	3,600,000	4,551,867		(2,133)			5.060	3.360	AO	41,998		12/02/2020	04/08/2043
M28505-AC-5	DPWDU 5 5/8 09/25/48		D		2.C FE	8,936,325	127.8200	9,394,770	7,350,000	8,931,313		(5,012)			5.625	4.280	MS	110,250	125,719	12/21/2020	09/25/2048
M4289D-JB-8	TAQAUH 4 10/03/49		D		1.D FE	1,440,000	120.3940	1,444,728	1,200,000	1,439,654		(346)			4.000	2.960	AO	11,733		12/03/2020	10/03/2049
M6320U-BA-6	KSA 4 1/2 04/22/60		D		1.F FE	6,394,313	125.7250	6,298,823	5,010,000	6,390,038		(4,274)			4.500	3.250	AO	43,211	85,725	12/02/2020	04/22/2060
M8237R-AB-0	ARAMCO 4 3/8 04/16/49		D		1.F FE	2,374,125	120.9830	2,359,169	1,950,000	2,371,185		(2,940)			4.375	3.200	AO	17,773	42,656	09/01/2020	04/16/2049
M8489S-AN-7	QATAR 4.4 04/16/50		D		1.D FE	4,820,220	130.5900	4,779,594	3,660,000	4,812,081		(8,139)			4.400	2.810	AO	33,550	80,520	09/02/2020	04/16/2050
N5S29S-AB-5	MUBAUH 3.7 11/07/49		D	1	1.C FE	4,261,815	114.8250	4,264,601	3,714,000	4,260,916		(899)			3.700	2.930	MN	20,613		12/02/2020	11/07/2049
N5S29S-AX-7	MUBAUH 3.95 05/21/50		D	1	1.C FE	2,412,300	119.8760	2,445,470	2,040,000	2,409,760		(2,540)			3.950	3.000	MN	8,953	40,290	09/02/2020	05/21/2050
P37110-AM-8	ENAPCL 4 1/2 09/14/47		D	1	2.C FE	4,133,175	111.1890	4,136,231	3,720,000	4,131,274		(1,901)			4.500	3.820	MS	49,755	47,925	12/03/2020	09/14/2047
P78625-DX-8	PEMEX 6.84 01/23/30		D	1	3.B FE	1,882,380	104.8530	2,327,737	2,220,000	1,896,474		14,094			6.840	9.250	JJ	66,644	75,924	05/20/2020	01/23/2030

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
P78625-DY-6	PEMEX 7.69 01/23/50		D	1	3.B FE	5,848,808	101.0000	6,393,300	6,330,000	5,850,848		2,040			7.690	8.380	JJ	213,641		09/04/2020	01/23/2050
P9379R-BA-4	EEPPME 4 1/4 07/18/29		D	1	2.C FE	1,822,860	107.6950	1,938,510	1,800,000	1,821,941		(919)			4.250	4.070	JJ	34,638		07/22/2020	07/18/2029
X7360W-BN-1	ROMANI 4 02/14/51		D		2.C FE	4,728,188	109.0800	4,941,324	4,530,000	4,727,325		(863)			4.000	3.750	FA	68,957		09/02/2020	02/14/2051
Y7123S-AY-4	BMRIIJ 3 3/4 04/11/24		D		2.C FE	1,717,937	106.5510	1,853,984	1,740,000	1,721,379		3,443			3.750	4.100	AO	14,500	32,625	05/06/2020	04/11/2024
Y7140V-AA-8	SAKAEI 4.45 05/05/24		D		4.B FE	861,750	98.0040	940,838	960,000	875,173		13,423			4.450	7.480	MN	6,645	21,360	05/20/2020	05/05/2024
Y7140W-AD-0	IDASAL 6.757 11/15/48		D		2.B FE	1,181,025	136.9300	1,191,291	870,000	1,179,350		(1,675)			6.757	4.500	MN	7,512	29,393	09/03/2020	11/15/2048
Y7140W-AG-3	IDASAL 5.8 05/15/50		D	1	2.C FE	6,892,890	124.4330	6,868,702	5,520,000	6,889,584		(3,306)			5.800	4.290	MN	40,909	55,680	12/08/2020	05/15/2050
0699999 - Bonds - All Other Governments - Issuer Obligations						356,254,610	XXX	379,483,316	332,690,000	356,028,004		(65,358)			XXX	XXX	XXX	4,678,055	8,686,022	XXX	XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments						356,254,610	XXX	379,483,316	332,690,000	356,028,004		(65,358)			XXX	XXX	XXX	4,678,055	8,686,022	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
00624Q-BG-2	ADAEDU 5.25 01/15/2026			1	1.B FE	3,400,000	118.3650	4,024,410	3,400,000	3,400,000					5.250	5.250	JJ	82,308	178,500	09/20/2010	01/15/2026
010608-N7-8	ALSHGR 1.865 12/15/2025				1.B FE	60,000,000	119.4290	71,657,400	60,000,000	60,000,000					1.865	1.860	MJSD	49,733	1,119,000	12/03/2009	12/15/2025
010632-MS-3	ALSHGR 6.9 9/1/2030			1,2	1.G FE	4,569,780	100.2650	4,511,925	4,500,000	4,476,633		(15,544)			6.900	6.340	MS	103,500	310,500	03/07/2016	09/01/2030
010632-MT-1	ALSHGR 7.1 9/1/2035			1,2	1.G FE	3,455,340	100.2410	3,508,435	3,500,000	3,464,789		1,319			7.100	7.210	MS	82,833	248,500	12/09/2010	09/01/2035
010824-JA-9	CA ALAMEDA USD 2004B	@			1.C FE	2,950,000	79.5000	3,975,000	5,000,000	3,350,080		97,323				2.970	N/A			08/30/2016	08/01/2034
010824-JB-7	CA ALAMEDA USD 2004B	@			1.C FE	5,670,000	77.4400	7,744,000	10,000,000	6,454,098		190,906				3.020	N/A			08/30/2016	08/01/2035
010824-JC-5	CA ALAMEDA USD 2004B	@			1.C FE	2,871,750	75.3250	3,954,563	5,250,000	3,273,054		97,753				3.050	N/A			08/30/2016	08/01/2036
010869-AV-7	ALAMEDA CORRIDOR TRANSN AUTH C	@			1.G FE	13,760,895	71.2670	17,171,784	24,095,000	15,730,595		480,330				3.120	N/A			08/31/2016	10/01/2034
010869-AW-5	ALAMEDA CORRIDOR TRANSN AUTH C	@			1.G FE	9,969,802	69.0380	12,578,724	18,220,000	11,427,262		355,770				3.180	N/A			08/31/2016	10/01/2035
010869-AX-3	ALAMEDA CORRIDOR TRANSN AUTH C	@			1.G FE	21,061,560	66.5340	26,573,680	39,940,000	24,168,234		758,672				3.210	N/A			08/31/2016	10/01/2036
010878-AY-2	CA COUNTY OF ALAMEDA UTGO 2018A			2	1.A FE	3,735,000	113.8490	4,252,260	3,735,000	3,735,000					3.753	3.750	FA	58,406	140,175	03/16/2018	08/01/2032
010878-AZ-9	CA COUNTY OF ALAMEDA UTGO 2018A			2	1.A FE	3,050,000	113.5810	3,464,221	3,050,000	3,050,000					3.803	3.800	FA	48,330	115,992	03/16/2018	08/01/2033
010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A			2	1.A FE	13,646,202	111.4630	15,415,333	13,830,000	13,663,266		7,536			3.820	3.920	FA	220,128	528,306	10/25/2018	08/01/2038
01170R-JB-9	AK ALASKA HSG FIN CORP 2019A			2	1.B FE	8,365,000	105.8000	8,850,170	8,365,000	8,365,000					2.500	2.500	JD	17,427	231,780	09/12/2019	12/01/2034
01170R-JC-7	AK ALASKA HSG FIN CORP 2019A			2	1.B FE	11,205,000	105.8320	11,858,476	11,205,000	11,205,000					2.700	2.700	JD	25,211	335,310	09/12/2019	12/01/2039
01170R-JE-3	AK ALASKA HSG FIN CORP 2019A			2	1.B FE	7,580,000	105.2730	7,979,693	7,580,000	7,580,000					2.900	2.900	JD	18,318	243,634	09/12/2019	12/01/2044
01170R-JF-0	AK ALASKA HSG FIN CORP 2019A			2	1.B FE	3,470,000	104.6500	3,631,355	3,470,000	3,470,000					2.950	2.950	JD	8,530	126,506	09/12/2019	06/01/2049
01354M-DS-7	ALBUQUERQUE NEW MEXICO GROSS RCPTS			1,2	1.B FE	11,525,000	130.0110	14,983,768	11,525,000	11,525,000					5.540	5.540	JJ	319,243	638,485	09/15/2004	07/01/2036
013595-LN-1	ALBSCD 1.0 8/1/2024				1.D FE	7,000,000	113.0770	7,915,390	7,000,000	7,000,000					1.000	1.000	FA	29,167	70,000	09/16/2009	08/01/2024
016059-DK-0	ALHSCD 0 8/1/2034	@			1.C FE	400,600	78.3320	1,566,640	2,000,000	839,938		51,970				6.490	N/A			05/15/2009	08/01/2034
016059-DP-9	ALHSCD 0 8/1/2038	@			1.C FE	904,920	69.8250	4,189,500	6,000,000	1,918,761		120,462				6.590	N/A			05/15/2009	08/01/2038
016059-DQ-7	ALHSCD 0 8/1/2039	@			1.C FE	986,580	67.7830	4,744,810	7,000,000	2,094,253		131,670				6.600	N/A			05/15/2009	08/01/2039
016059-DR-5	ALHSCD 0 8/1/2040	@			1.C FE	1,439,790	65.7120	7,228,320	11,000,000	3,066,592		193,636				6.630	N/A			05/15/2009	08/01/2040
016059-DT-1	CA ALHAMBRA USD 2004B	@			1.C FE	1,191,418	61.5580	2,000,635	3,250,000	1,423,984		53,416				3.860	N/A			04/27/2016	08/01/2042
016066-BE-1	CA ALHAMBRA USD 2008B	@			1.C FE	2,990,917	69.8250	4,992,488	7,150,000	3,625,363		137,360				3.900	N/A			01/05/2016	08/01/2038
016066-BK-7	ALHSCD 6.7 2/1/2026				1.D FE	1,500,000	119.0160	1,785,240	1,500,000	1,500,000					6.700	6.700	FA	41,875	100,500	02/10/2011	02/01/2026
016066-BM-3	ALHSCD 0 8/1/2030	@			1.C FE	250,470	87.0930	870,930	1,000,000	505,345		34,738				7.250	N/A			02/10/2011	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
01728A-2K-1	PA UNIV PITTSBURGH MEDICAL CENTER			1,2	1.F FE	3,056,579	103.7090	2,976,448	2,870,000	2,887,803		(21,782)			5.000	4.190	AO	30,294	143,500	11/10/2011	10/15/2025
01728A-2M-7	PA UNIV PITTSBURGH MEDICAL CENTER			1,2	1.F FE	5,109,400	103.3480	5,167,400	5,000,000	5,010,650		(12,973)			5.000	4.720	AO	52,778	250,000	11/10/2011	10/15/2031
02765U-EH-3	AMERICAN MUNI PWR-OHIO INC OH				1.F FE	8,365,800	149.0830	8,944,980	6,000,000	7,709,213		(117,698)			7.734	4.440	FA	175,304	464,040	09/30/2014	02/15/2033
02765U-EK-6	AMERICAN MUN PWR OHIO INC				1.F FE	5,010,298	188.0100	6,110,325	3,250,000	4,898,786		(32,659)			8.084	4.670	FA	99,254	262,730	05/09/2017	02/15/2050
02765U-EN-0	AMEPWR 6.973 2/15/2024			1	1.F FE	3,000,000	115.8600	3,475,800	3,000,000	3,000,000					6.973	6.970	FA	79,027	209,190	12/16/2010	02/15/2024
02765U-EP-5	AMEPWR 7.334 2/15/2028				1.F FE	8,570,000	126.9410	10,878,844	8,570,000	8,570,000					7.334	7.330	FA	237,442	628,524	12/16/2010	02/15/2028
033636-CL-3	ADRSCD 6.214 9/1/2029			1,2	1.E FE	5,000,000	100.4170	5,020,850	5,000,000	5,000,000					6.214	6.210	MS	103,567	310,700	12/01/2010	09/01/2029
03667P-EH-1	CA ANTELOPE VALLEY CCD 2015	@		1,2	1.C FE	1,194,340	86.0780	1,721,560	2,000,000	1,495,513		56,240				3.870	N/A			01/27/2015	08/01/2028
03667P-EJ-7	CA ANTELOPE VALLEY CCD 2015	@		1,2	1.C FE	4,504,629	82.4800	6,557,160	7,950,000	5,673,120		218,698				3.970	N/A			01/27/2015	08/01/2029
03667P-EN-8	CA ANTELOPE VALLEY CCD 2015	@		1,2	1.C FE	2,417,733	69.0900	3,036,506	4,395,000	2,744,963		77,242				2.870	N/A			07/12/2016	08/01/2033
03667P-EQ-1	CA ANTELOPE VALLEY CCD 2015	@		1,2	1.C FE	1,996,006	63.0470	2,997,885	4,755,000	2,560,424		106,409				4.290	N/A			01/27/2015	08/01/2035
03667P-GG-1	CA ANTELOPE VALLEY CCD 2020			1	1.C FE	1,000,000	104.1220	1,041,220	1,000,000	1,000,000					2.768	2.760	FA	11,533	10,688	02/14/2020	08/01/2037
040484-WA-1	UNIVERSITY OF ARIZONA				1.D FE	5,000,000	109.6240	5,481,200	5,000,000	5,000,000					3.111	3.110	JD	12,963	130,489	12/18/2019	06/01/2038
040484-WB-9	UNIVERSITY OF ARIZONA				1.D FE	2,950,000	109.9530	3,243,614	2,950,000	2,950,000					3.201	3.200	JD	7,869	79,216	12/18/2019	06/01/2042
04048R-AA-4	AZ UNIV-VAR-RF-A			1	1.D FE	2,900,000	100.0000	2,900,000	2,900,000	2,900,000					0.080	0.080	JJ	1,160	479	10/26/2020	07/01/2034
041806-RK-8	TX KIPP TEXAS INC 2018			2	1.A FE	1,021,860	120.1760	1,201,760	1,000,000	1,017,701		(1,974)			4.000	3.730	FA	15,111	40,000	10/19/2018	08/15/2033
041806-RL-6	TX KIPP TEXAS INC 2018			2	1.A FE	1,991,595	119.9190	2,350,412	1,960,000	1,985,585		(2,844)			4.000	3.800	FA	29,618	78,400	10/19/2018	08/15/2034
041806-RM-4	TX KIPP TEXAS INC 2018			2	1.A FE	1,323,663	119.6330	1,567,192	1,310,000	1,321,058		(1,226)			4.000	3.870	FA	19,796	52,400	10/19/2018	08/15/2035
041806-RN-2	TX KIPP TEXAS INC 2018			2	1.A FE	3,542,458	119.2670	4,198,198	3,520,000	3,538,145		(2,007)			4.000	3.920	FA	53,191	140,800	10/19/2018	08/15/2036
046090-AM-1	DC AAMC SER 2020				1.E FE	3,500,000	103.0430	3,606,505	3,500,000	3,500,000					3.017	3.010	AO	26,399	70,983	01/22/2020	10/01/2035
046090-AN-9	DC AAMC SER 2020				1.E FE	4,000,000	101.6690	4,066,760	4,000,000	4,000,000					3.317	3.310	AO	33,170	89,190	01/22/2020	10/01/2041
047681-QU-8	ATLFAC 6.5 12/1/2028				1.B FE	62,872,858	100.0000	60,398,992	60,398,992	62,217,929		(211,223)			5.100	4.320	JD	256,696	3,080,349	01/31/2018	12/01/2028
047681-QU-8	ATLANTA & FULTON CNTY GA REC A				1.B FE	2,002,000	119.5040	2,629,088	2,200,000	2,006,785		4,785			5.100	5.890	JD	9,350	112,200	03/18/2020	12/01/2047
047870-SP-6	ATLANTA GA WTR & WSTWTR REVENUE			1	1.D FE	5,350,000	103.9530	5,561,486	5,350,000	5,350,000					2.913	2.910	MN	26,840		10/15/2020	11/01/2043
050589-RK-8	AL AUBURN UNIV 2020C			1	1.D FE	10,000,000	100.5910	10,059,100	10,000,000	10,000,000					2.681	2.680	JD	22,342	90,856	07/23/2020	06/01/2050
055022-AR-8	AZUSA CALIF PENSION OBLIG			1	1.D FE	1,075,000	104.9180	1,127,869	1,075,000	1,075,000					3.620	3.620	FA	9,837		09/18/2020	08/01/2040
05914F-BD-1	BCQSCB 0.0 9/15/2025	@			1.A FE	9,326,720	111.5420	11,600,368	10,400,000	10,069,303		68,912				0.680	N/A			10/27/2009	09/15/2025
073900-VA-7	BEASCD 1.05 3/15/2026				1.B FE	6,000,000	116.4170	6,985,020	6,000,000	6,000,000					1.050	1.050	MS	18,550	63,000	11/13/2009	03/15/2026
082023-KQ-4	BENSCD 0 8/1/2023	@			1.E FE	1,558,140	98.5950	2,957,850	3,000,000	2,632,035		130,002				5.130	N/A			08/20/2010	08/01/2023
082023-KS-0	BENSCD 0.00 8/1/2025	@			1.E FE	211,166	96.5010	453,555	470,000	367,664		19,180				5.430	N/A			08/20/2010	08/01/2025
083389-EP-7	AR BENTON WASH REGIONAL WATER 2019				1.C FE	1,490,115	107.5880	1,613,820	1,500,000	1,490,669		481			3.000	3.050	AO	11,250	41,375	10/09/2019	10/01/2036
088023-KZ-8	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	3,203,293	68.0010	4,148,061	6,100,000	3,688,238		125,073				3.470	N/A			11/03/2016	08/01/2035
088023-LA-2	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	1,916,644	65.3210	2,482,198	3,800,000	2,209,476		75,559				3.510	N/A			11/03/2016	08/01/2036
088023-LB-0	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	4,357,620	62.7090	5,643,810	9,000,000	5,029,424		173,419				3.530	N/A			11/03/2016	08/01/2037
088023-LC-8	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	3,762,450	60.1660	4,873,446	8,100,000	4,347,754		151,157				3.570	N/A			11/03/2016	08/01/2038
088023-MA-1	BEVERLY HILLS CA UNIF SCH DIST	@		2	1.B FE	1,671,600	56.3400	2,112,750	3,750,000	1,819,074		69,528				3.930	N/A			10/26/2018	08/01/2038
088023-MB-9	BEVERLY HILLS CALIF UNI SCH DI	@		2	1.B FE	2,046,858	53.6510	2,830,090	5,275,000	2,399,046		98,804				4.250	N/A			03/17/2017	08/01/2039
088023-MC-7	BEVERLY HILLS CALIF UNI SCH DI	@		2	1.B FE	935,000	59.0530	1,181,060	2,000,000	1,016,854		38,585				3.900	N/A			10/26/2018	08/01/2037
088365-HL-8	TX BEXAR COUNTY HOSP DIST 2019			2	1.B FE	2,874,658	118.9790	3,271,923	2,750,000	2,851,819		(12,434)			4.000	3.410	FA	41,556	110,000	02/01/2019	02/15/2036
097464-M4-0	ID BOISE ST UNIV 2020B			1	1.E FE	1,028,690	103.0830	1,030,830	1,000,000	1,027,885		(805)			3.062	2.870	AO	7,655	15,225	03/09/2020	04/01/2040
100853-GH-7	BOS 0 9/15/2024	@			1.A FE	9,851,160	109.2710	12,019,810	11,000,000	10,701,630		79,124				0.740	N/A			10/29/2009	09/15/2024
114894-ZV-3	FL FT LAUDERDALE AIRPORT 2019C			1,2	1.E FE	11,500,000	102.5610	11,794,515	11,500,000	11,500,000					3.084	3.080	AO	88,665	305,402	11/01/2019	10/01/2034

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
114894-ZW-1	BROWARD CNTY FL ARPT SYS REVEN			1,2	1.E FE	28,501,890	104.3810	29,748,585	28,500,000	28,501,627		(218)			3.477	3.470	AO	247,736	853,314	11/04/2019	10/01/2043
12082T-AK-8	BURPWR 6.123 06/01/30				1.D FE	8,200,000	125.3580	10,279,356	8,200,000	8,200,000					6.123	6.120	JD	41,841	502,086	03/18/2010	06/01/2030
13032U-VM-7	NO PLACE LIKE HOME PROGRAM			2	1.D FE	3,000,000	106.8220	3,204,660	3,000,000	3,000,000					3.034	3.030	JD	7,585	92,537	11/20/2019	06/01/2034
13032U-WS-3	CALIFORNIA HEALTH FACS FING AU				1.F FE	7,690,000	100.0960	7,697,382	7,690,000	7,690,000					3.737	3.730	JD	23,948	42,308	09/25/2020	06/01/2047
13032U-XW-3	CA NPLH PIT				1.D FE	13,805,000	103.0880	14,231,298	13,805,000	13,805,000					2.529	2.520	JD	29,094	26,185	10/28/2020	06/01/2035
13033F-3T-5	CALIFORNIA ST HLTH FACS FING AUTH			1	1.A FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					0.080	0.080	MN	511	861	10/27/2020	11/15/2045
13033L-VV-6	CA SUTTER HEALTH REV BONDS 2011D			1,2	1.E FE	1,578,765	103.1260	1,546,890	1,500,000	1,506,163		(9,565)			5.250	4.570	FA	29,750	78,750	12/08/2011	08/15/2031
13034P-UH-8	CA HOUSING FIN AGCY MFH III 2015A			1,2	1.E FE	2,794,797	108.3650	3,012,547	2,780,000	2,788,478		(2,198)			3.650	3.550	FA	42,279	114,745	01/10/2018	08/01/2025
13034P-UJ-4	CA HOUSING FIN AGCY MFH III 2015A			1,2	1.E FE	2,000,000	106.9390	2,138,780	2,000,000	2,000,000					4.050	4.050	FA	33,750	81,000	04/08/2015	08/01/2030
13034P-YY-7	CA HSG FIN AGENCY MF 2016A			1,2	1.D FE	4,590,000	107.2210	4,921,444	4,590,000	4,590,000					3.848	3.840	FA	73,593	196,269	06/22/2016	08/01/2031
13034P-ZW-0	CA HOUSING FIN AGCY 2017A			2	1.D FE	13,000,000	107.1170	13,925,210	13,000,000	13,000,000					3.656	3.650	FA	198,033	475,280	06/21/2017	02/01/2029
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY				1.D FE	2,783,940	137.0110	2,740,220	2,000,000	2,765,403		(18,537)			4.321	2.270	FA	36,008	43,210	03/09/2020	08/01/2045
13034V-AD-6	CALTECH UNIVERSITY			1,2	1.D FE	15,201,368	113.7290	17,343,673	15,250,000	15,201,368					3.650	3.660	MS	185,542	426,746	12/02/2019	09/01/2119
13058R-AU-8	CASEDU 0.00 08/01/2049	@			1.F FE	6,589,848	33.9120	41,155,603	121,360,000	19,248,686		1,789,808				10.000	N/A			12/17/2009	08/01/2049
13063A-5E-0	CAS 7.50 4/1/2034			1	1.C FE	21,643,994	166.8270	35,867,805	21,500,000	21,617,142		(5,059)			7.500	7.430	AO	403,125	1,612,500	05/01/2017	04/01/2034
13063A-5G-5	CALIFORNIA ST				1.C FE	5,068,800	175.7930	8,789,650	5,000,000	5,056,709		(1,431)			7.550	7.430	AO	94,375	377,500	04/22/2009	04/01/2039
13063B-LU-4	CA STATE OF CALIFORNIA GO			1,2	1.C FE	5,447,750	103.3540	5,167,700	5,000,000	5,036,036		(52,332)			5.250	4.140	MS	87,500	262,500	09/21/2011	09/01/2026
130658-PQ-4	CA CAL VET HOME PURCHASE REV 2019			2	1.D FE	1,800,000	110.3430	1,986,174	1,800,000	1,800,000					3.450	3.450	JD	5,175	62,100	03/22/2019	12/01/2039
13077D-KS-0	CA CAL ST UNIV 2020B			1	1.D FE	5,520,000	103.3560	5,705,251	5,520,000	5,520,000					2.965	2.960	MN	27,278	110,931	02/06/2020	11/01/2039
13077D-KT-8	CA CAL ST UNIV 2020B			1	1.D FE	3,000,000	103.7240	3,111,720	3,000,000	3,000,000					3.065	3.060	MN	15,325	62,322	02/06/2020	11/01/2042
13077D-KU-5	CALIFORNIA ST UNIV REV			1	1.D FE	5,449,700	106.9960	5,349,800	5,000,000	5,442,081		(7,619)			2.975	2.550	MN	24,792	100,819	03/09/2020	11/01/2051
139015-QU-8	TX CANYON ISD PSF 2019			2	1.A FE	1,280,824	119.3450	1,467,944	1,230,000	1,271,601		(5,070)			4.000	3.460	FA	20,090	72,297	01/25/2019	02/15/2038
139015-QV-6	TX CANYON ISD PSF 2019			2	1.A FE	2,463,424	119.0830	2,804,405	2,355,000	2,443,703		(10,837)			4.000	3.400	FA	38,465	138,422	02/01/2019	02/15/2039
144393-LX-1	CA CARPINTERIA USD 2014B			2	1.D FE	1,235,197	120.1450	1,447,747	1,205,000	1,229,427		(2,745)			4.000	3.690	FA	20,083	48,200	11/13/2018	08/01/2036
144393-LY-9	CA CARPINTERIA USD 2014B			2	1.D FE	2,106,589	119.6620	2,471,020	2,065,000	2,098,648		(3,771)			4.000	3.750	FA	34,417	82,600	11/13/2018	08/01/2037
144393-LZ-6	CA CARPINTERIA USD 2014B			2	1.D FE	2,306,456	119.3740	2,709,790	2,270,000	2,299,493		(3,298)			4.000	3.800	FA	37,833	90,800	11/13/2018	08/01/2038
144393-MC-6	CA CARPINTERIA USD 2014B			2	1.D FE	1,009,580	118.5410	1,185,410	1,000,000	1,007,742		(863)			4.000	3.880	FA	16,667	40,000	11/13/2018	08/01/2041
144393-MD-4	CA CARPINTERIA USD 2014B			2	1.D FE	3,023,910	118.2090	3,546,270	3,000,000	3,019,310		(2,150)			4.000	3.900	FA	50,000	120,000	11/13/2018	08/01/2042
144393-ME-2	CA CARPINTERIA USD 2014B			2	1.D FE	2,865,370	117.9450	3,355,535	2,845,000	2,861,443		(1,830)			4.000	3.910	FA	47,417	113,800	11/13/2018	08/01/2043
155498-HZ-4	TX CENTRAL TRMA 2020B			1	2.A FE	1,242,190	125.5990	1,255,990	1,000,000	1,240,428		(1,762)			5.000	3.500	JJ	16,667		08/26/2020	01/01/2045
155498-JK-5	CENTRL TX REGL MOBILITY AUTH			1	1.G FE	649,229	101.5100	669,966	660,000	649,391		163			2.735	2.890	JJ	4,914		10/02/2020	01/01/2033
155498-JL-3	CENTRL TX REGL MOBILITY AUTH			1	2.A FE	2,176,681	101.5650	2,249,665	2,215,000	2,177,226		545			2.835	2.990	JJ	20,932		10/02/2020	01/01/2034
155498-JN-9	TX CENTRAL TRMA 2020C			1	2.A FE	5,017,080	102.0650	5,154,283	5,050,000	5,017,357		277			3.293	3.340	JJ	55,432		11/25/2020	01/01/2042
155498-KP-2	CENTRL TX REGL MOBILITY AUTH R			1	2.A FE	4,352,400	125.5050	4,518,180	3,600,000	4,349,980		(2,420)			5.000	3.680	JJ	21,000		10/28/2020	01/01/2045
155839-DK-6	CWUHGR 6.5 5/1/2030				1.E FE	1,000,000	129.4970	1,294,970	1,000,000	1,000,000					6.500	6.500	MN	10,833	65,000	11/05/2010	05/01/2030
155839-DL-4	CWUHGR 6.95 5/1/2040				1.E FE	3,694,800	148.2780	5,293,525	3,570,000	3,691,066		(3,734)			6.950	6.580	MN	41,353	248,115	03/18/2020	05/01/2040
167484-QW-7	IL CHICAGO GO	@			2.B FE	939,699	74.3140	1,586,604	2,135,000	1,289,011		63,429				5.110	N/A			09/23/2014	01/01/2031
167486-ZQ-5	IL CHICAGO GO 2014 AGM				1.F FE	5,362,650	132.7100	5,640,175	4,250,000	5,287,727		(25,041)			6.314	4.580	JJ	134,173	268,345	11/02/2017	01/01/2044
167560-PL-9	CHIWTR 5.72 12/2038				1.C FE	2,852,783	143.5130	3,408,434	2,375,000	2,774,211		(17,537)			5.720	4.240	JD	11,321	135,850	03/07/2016	12/01/2038
167725-AC-4	CTA 6.899 12/01/2040				1.C FE	48,815,090	144.7310	74,102,272	51,200,000	49,180,984		43,642			6.899	7.270	JD	294,357	3,532,288	01/26/2009	12/01/2040
167725-AF-7	CHICAGO ILL TRANSIT AUTH				1.C FE	1,568,724	144.7310	1,736,772	1,200,000	1,478,673		(16,841)			6.899	4.420	JD	6,899	82,788	01/14/2015	12/01/2040
167727-ZX-7	CHICAGO WASTEWATER AGM 2014			2	1.F FE	3,495,342	110.7810	3,567,148	3,220,000	3,356,420		(42,408)			5.000	3.500	JJ	80,500	161,000	07/26/2017	01/01/2039
16772P-BL-9	CHICAGO IL TRANSIT AUTH SALEST				1.F FE	1,914,405	141.5440	2,123,160	1,500,000	1,839,435		(18,279)			6.200	4.030	JD	7,750	93,000	08/08/2016	12/01/2040
16772P-CX-2	CHICAGO ILL TRAN AUTH SALES TA				1.C FE	475,000	112.6730	535,197	475,000	475,000					3.912	3.910	JD	1,549	4,542	08/28/2020	12/01/2040
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020			1	1.D FE	10,484,675	97.5350	10,241,175	10,500,000	10,484,685		10			2.511	2.510	FA	107,276		12/16/2020	08/15/2050
16877P-AA-8	PA PHILLY CHIL HOSP 2020			1	1.C FE	21,000,000	104.9580	22,041,180	21,000,000	21,000,000					2.704	2.700	JJ	123,032		10/06/2020	07/01/2050
178882-MX-1	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,102,640	67.1570	1,343,140	2,000,000	1,131,496		28,856				3.280	N/A			03/12/2020	06/15/2038
178882-MY-9	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,665,360	64.8160	1,944,480	3,000,000	1,706,883		41,523				3.060	N/A			03/12/2020	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
178882-MZ-6	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	508,300	62.5480	625,480	1,000,000	521,928		13,628				3.370	N/A			03/12/2020	06/15/2040
178882-NA-0	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	282,385	60.3620	301,810	500,000	288,875		6,490				2.700	N/A			02/13/2020	06/15/2041
178882-NB-8	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,649,280	58.1970	1,745,910	3,000,000	1,686,539		37,259				2.650	N/A			02/20/2020	06/15/2042
178882-NC-6	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	919,660	56.1100	981,925	1,750,000	941,425		21,765				2.780	N/A			02/13/2020	06/15/2043
178882-ND-4	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	886,078	54.0510	945,893	1,750,000	907,351		21,274				2.820	N/A			02/13/2020	06/15/2044
178882-NE-2	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	3,034,243	52.0900	3,177,490	6,100,000	3,102,903		68,660				2.670	N/A			03/05/2020	06/15/2045
178882-NF-9	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	988,280	50.3080	1,006,160	2,000,000	1,010,029		21,749				2.700	N/A			03/05/2020	06/15/2046
178882-NH-5	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,151,675	46.9880	1,170,001	2,490,000	1,177,440		25,766				2.740	N/A			03/05/2020	06/15/2048
178882-NJ-1	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,148,490	45.4010	1,362,030	3,000,000	1,178,730		30,240				3.310	N/A			03/12/2020	06/15/2049
178882-NK-8	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	658,752	43.8060	700,896	1,600,000	675,301		16,549				2.950	N/A			02/13/2020	06/15/2050
179162-GF-3	OR CITY SD CLACKAMAS CNTY 2018A	@		2	1.B FE	258,580	68.1410	340,705	500,000	280,458		10,996				4.040	N/A			12/12/2018	06/15/2035
179162-GJ-5	OR CITY SD CLACKAMAS CNTY 2018A	@		2	1.B FE	806,820	53.7600	1,075,200	2,000,000	879,095		36,369				4.270	N/A			12/12/2018	06/15/2040
179162-GK-2	OR CITY SD CLACKAMAS CNTY 2018A	@		2	1.B FE	768,340	51.2200	1,024,400	2,000,000	837,668		34,891				4.300	N/A			12/12/2018	06/15/2041
179162-GL-0	OR CITY SD CLACKAMAS CNTY 2018A	@		2	1.B FE	366,480	48.7960	487,960	1,000,000	399,707		16,724				4.320	N/A			12/12/2018	06/15/2042
179162-GM-8	OR CITY SD CLACKAMAS CNTY 2018A	@		2	1.B FE	468,830	62.1330	621,330	1,000,000	509,509		20,456				4.140	N/A			12/12/2018	06/15/2037
18085P-MT-8	CLARK CNTY NEV ARPT REV				1.E FE	18,156,860	166.0220	19,922,640	12,000,000	17,452,562		(160,565)			6.820	3.740	JJ	409,200	818,400	09/19/2016	07/01/2045
18085P-QD-9	NV MCCARRAN ARPT SUB LIEN 2014A-2			1,2	1.F FE	5,539,821	114.0690	5,726,264	5,020,000	5,348,581		(31,753)			5.000	4.080	JJ	125,500	251,000	03/19/2014	07/01/2029
18085P-QE-7	NV MCCARRAN ARPT SUB LIEN 2014A-2			1,2	1.F FE	3,858,641	113.7730	4,010,498	3,525,000	3,746,631		(18,645)			5.000	4.190	JJ	88,125	176,250	03/19/2014	07/01/2030
18085P-QF-4	NV MCCARRAN ARPT SUB LIEN 2014A-2			1,2	1.D FE	1,975,340	109.3710	2,187,420	2,000,000	1,982,922		1,278			4.000	4.100	JJ	40,000	80,000	03/19/2014	07/01/2031
183596-AA-3	BALTIMORE MD BRD OF SCH COMMIS				1.B FE	3,938,700	114.4560	3,433,680	3,000,000	3,423,867		(113,035)			1.250	1.250	MJSD	1,667	37,500	08/04/2016	12/15/2024
184270-FG-6	CLYSCD 1.37 3/1/2024				1.A FE	4,185,000	109.4210	4,579,269	4,185,000	4,185,000					1.370	1.370	MS	19,112	57,335	10/01/2009	03/01/2024
190335-JY-6	CA COAST CCD GO 2019F	@		1,3	1.B FE	1,731,660	59.0590	1,771,770	3,000,000	1,741,640		9,980				2.420	N/A			10/01/2020	08/01/2040
190335-JZ-3	CA COAST CCD GO 2019F	@		3	1.B FE	2,644,532	56.7830	2,932,842	5,165,000	2,730,969		83,252				3.110	N/A			11/21/2019	08/01/2041
190335-KB-4	CA COAST CCD GO 2019F	@		3	1.B FE	949,200	52.5320	1,050,640	2,000,000	980,827		30,462				3.180	N/A			11/21/2019	08/01/2043
190335-LJ-6	COAST CA CMNTY CLG DIST				1.B FE	58,200,000	103.3980	60,177,636	58,200,000	58,200,000					2.264	2.260	FA	263,530		10/29/2020	08/01/2035
190760-HT-8	COBB-MARIETTA GA COLISEUM & EX			2	1.A FE	1,793,453	113.2200	1,981,350	1,750,000	1,791,839		(855)			4.500	4.340	JJ	39,375	78,750	01/08/2019	01/01/2047
19648F-RZ-9	COLORADO HEALTH FACS AUTH REV			1	1.G FE	2,845,000	104.5280	2,973,822	2,845,000	2,845,000					4.480	4.480	JD	21,951		10/16/2020	12/01/2040
196632-BH-5	CSPUTL 11/1/2036			1	1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					0.110	0.110	MON	458	1,169	10/27/2020	11/01/2036
19668Q-AA-3	COSEDU 0 3/15/2024	@			1.D FE	55,000,000	111.4390	61,291,450	55,000,000	55,000,000							N/A			07/29/2009	03/15/2024
19668Q-DM-4	COSEDU 6.817 3/15/2029				1.D FE	25,053,507	136.6900	33,837,610	24,755,000	24,979,307		(26,500)			6.817	6.640	MS	496,889	1,687,548	04/10/2018	03/15/2028
19668Q-LD-5	COLORADO ST BLDG EXCELLENT SCH			2	1.D FE	1,506,855	117.9220	1,768,830	1,500,000	1,506,311		(233)			4.000	3.960	MS	17,667	60,000	11/21/2018	03/15/2039
198504-B6-8	COLUMBIA SC WTRWKS & SWR SYS			2	1.B FE	1,000,000	105.3540	1,053,540	1,000,000	1,000,000					3.256	3.250	FA	13,567	21,345	11/21/2019	02/01/2043
199198-AZ-5	CLGSCD 1.64 7/15/2024				1.C FE	2,000,000	109.7220	2,194,440	2,000,000	2,000,000					1.640	1.640	JJ	15,124	32,800	09/25/2009	07/15/2024
204736-FE-7	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	511,620	75.2910	564,683	750,000	531,026		14,562				2.800	N/A			08/08/2019	06/01/2033
204736-FF-4	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	655,780	72.4540	724,540	1,000,000	681,373		19,207				2.870	N/A			08/08/2019	06/01/2034
204736-FH-0	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	608,180	67.1240	671,240	1,000,000	632,833		18,505				2.980	N/A			08/08/2019	06/01/2036
204736-FJ-6	CA COMPTON USD GO 2019B BAM	@		1,3	1.D FE	613,020	64.6860	646,860	1,000,000	628,350		15,330				2.680	N/A			01/23/2020	06/01/2037
204736-FK-3	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	564,720	62.2890	622,890	1,000,000	588,231		17,651				3.060	N/A			08/08/2019	06/01/2038
204736-FR-8	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	448,000	49.3380	493,380	1,000,000	467,884		14,932				3.260	N/A			08/08/2019	06/01/2044
205759-GV-9	CSPSCD 6.2 5/1/2024			1,2	1.C FE	1,000,000	101.6740	1,016,740	1,000,000	1,000,000					6.200	6.200	MN	10,333	62,000	04/13/2011	05/01/2024
20772G-F7-8	CONN 0 3/22	@			1.E FE	9,344,947	98.5140	21,357,835	21,680,000	20,151,327		1,185,902				6.150	N/A			04/16/2008	03/15/2022
20772G-F8-6	CONN 0 3/23	@			1.E FE	24,117,804	97.0410	57,525,905	59,280,000	51,879,289		3,043,740				6.130	N/A			04/23/2008	03/15/2023
20772G-F9-4	CONN 0 3/24	@			1.E FE	21,943,566	95.1860	54,846,173	57,620,000	47,414,204		2,797,545				6.170	N/A			04/23/2008	03/15/2024
20772G-G2-8	CONN 0 3/25	@			1.E FE	14,341,727	93.3940	37,964,661	40,650,000	31,354,476		1,877,213				6.270	N/A			04/16/2008	03/15/2025
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HS			2	1.A FE	1,665,000	109.4700	1,822,676	1,665,000	1,665,000					3.300	3.300	MN	7,021	55,142	04/24/2019	11/15/2039

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
226201-CZ-2	CRESCD 1.63 9/15/2026				1.C FE	5,913,151	115.2840	6,816,917	5,913,151	5,913,151					1.630	1.630	JD	8,032	96,384	11/13/2009	09/15/2026
230337-MJ-3	CULDEV 8.5 11/1/2024			1,2	2.A FE	4,900,500	106.6890	5,334,450	5,000,000	4,971,521		10,393			8.500	8.770	MN	70,833	425,000	03/02/2011	11/01/2024
231871-DJ-0	CUSSCD 0.7 6/15/2024				1.F FE	2,480,000	107.0740	2,655,435	2,480,000	2,480,000					0.700	0.700	JD	772	17,360	08/18/2009	06/15/2024
232723-HH-2	CA CYPRESS UNIFIED SD GO 2008B1	@			1.D FE	814,336	80.8880	2,074,777	2,565,000	1,299,090		68,368				5.480	N/A			05/08/2012	08/01/2033
232723-HP-4	CA CYPRESS SCHOOL DIST 2008B	@			1.D FE	6,948,374	41.8940	10,835,883	25,865,000	8,185,936		390,568				4.940	N/A			08/21/2017	08/01/2048
232723-HU-3	CYPSCD 6.05 8/1/2021				1.D FE	280,000	103.1890	288,929	280,000	280,000					6.050	6.050	FA	7,058	18,723	04/07/2011	08/01/2021
232769-DV-8	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	1,131,512	120.3380	1,335,752	1,110,000	1,127,156		(2,066)			4.000	3.750	FA	16,773	44,400	10/18/2018	02/15/2036
232769-DW-6	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	1,445,905	119.9960	1,709,943	1,425,000	1,441,680		(2,003)			4.000	3.810	FA	21,533	57,000	10/18/2018	02/15/2037
232769-DX-4	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	2,021,540	119.7220	2,394,440	2,000,000	2,017,192		(2,061)			4.000	3.860	FA	30,222	80,000	10/18/2018	02/15/2038
232769-EU-9	TX CYPRESS FAIRBANKS ISD 2019			2	1.A FE	1,575,660	122.2000	1,833,000	1,500,000	1,563,402		(6,674)			4.000	3.400	FA	22,667	60,000	01/18/2019	02/15/2038
235036-4U-1	TX DFW 2019A				1.E FE	6,000,000	106.5270	6,391,620	6,000,000	6,000,000					3.194	3.190	MN	31,940	191,640	08/08/2019	11/01/2038
235036-4V-9	TX DFW 2019A				1.E FE	7,250,000	105.3370	7,636,933	7,250,000	7,250,000					3.344	3.340	MN	40,407	242,440	08/08/2019	11/01/2045
235036-6Z-8	TX DFW 2020C			1	1.E FE	10,425,500	104.9860	10,918,544	10,400,000	10,425,478		(22)			3.089	3.070	MN	53,543	63,719	12/16/2020	11/01/2040
235036-7A-2	TX DFW 2020C				1.E FE	8,950,000	102.9420	9,213,309	8,950,000	8,950,000					2.919	2.910	MN	43,542	57,330	07/31/2020	11/01/2050
235218-L5-1	DAL 0 2/25	@			1.D FE	2,563,219	95.1690	6,847,410	7,195,000	5,576,104		334,352				6.280	N/A			06/03/2008	02/15/2025
235218-L6-9	DAL 0 2/26	@			1.D FE	2,836,790	93.5540	7,952,090	8,500,000	6,186,323		372,071				6.300	N/A			06/03/2008	02/15/2026
235218-L7-7	DAL 0 2/27	@			1.D FE	2,519,158	91.9780	7,427,224	8,075,000	5,513,730		333,123				6.330	N/A			06/03/2008	02/15/2027
235218-L8-5	DAL 0 2/28	@			1.D FE	2,482,000	89.9710	7,647,535	8,500,000	5,445,714		330,010				6.350	N/A			06/03/2008	02/15/2028
23542J-RC-1	DALLAS TX WTRWKS & SWR SYS REV			1	1.B FE	1,700,000	105.7090	1,797,053	1,700,000	1,700,000					2.772	2.770	AO	11,781	10,996	06/10/2020	10/01/2040
23542J-RD-9	DALLAS TX WTRWKS & SWR SYS REV			1	1.B FE	1,200,000	104.3530	1,252,236	1,200,000	1,200,000					2.822	2.820	AO	8,466	7,902	06/10/2020	10/01/2042
240361-QQ-1	IL DEKALB & KANE CNTY SD 427	@			1.F FE	4,819,641	94.5430	5,951,482	6,295,000	5,450,951		154,712				2.900	N/A			09/15/2016	01/01/2026
241271-DZ-5	DELSCD 2.10 3/15/2024				1.E FE	2,065,000	106.0070	2,189,045	2,065,000	2,065,000					2.100	2.100	MS	12,769	43,365	09/16/2009	03/15/2024
247029-EB-3	DELSCD 6.05 6/1/2025				1.D FE	2,000,000	122.1030	2,442,060	2,000,000	2,000,000					6.050	6.050	JD	10,083	121,000	06/14/2010	06/01/2025
24917D-BS-1	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	851,258	64.8150	1,101,855	1,700,000	936,560		37,514				4.130	N/A			08/22/2018	08/01/2035
24917D-BT-9	CO DENVER DEDICATED TAX REV 2018A2	@		3	1.D FE	1,223,310	61.8120	1,514,394	2,450,000	1,315,950		48,084				3.750	N/A			01/08/2019	08/01/2036
24917D-BU-6	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	2,102,657	58.9540	2,717,779	4,610,000	2,311,882		93,614				4.170	N/A			09/20/2018	08/01/2037
24917D-BV-4	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	390,186	56.3160	506,844	900,000	430,368		17,683				4.240	N/A			08/22/2018	08/01/2038
24917D-BW-2	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	1,151,040	53.7750	1,489,568	2,770,000	1,267,392		52,219				4.250	N/A			09/20/2018	08/01/2039
249182-LT-1	DENVER COLO CITY & CNTY ARPT R			2	1.F FE	2,176,480	122.9800	2,459,600	2,000,000	2,162,957		(6,431)			5.000	4.310	JD	8,333	100,000	11/02/2018	12/01/2037
249182-LU-8	CO DENVER AIR AMT 2018A			2	1.F FE	18,994,440	122.6830	20,856,110	17,000,000	18,600,700		(171,744)			5.000	3.620	JD	70,833	850,000	08/15/2018	12/01/2038
251129-5D-0	DETROIT MICH CITY SCH DIST				1.C FE	9,717,583	148.3230	11,087,144	7,475,000	9,288,430		(82,374)			7.747	5.080	MN	96,515	579,088	07/28/2016	05/01/2039
251130-AA-8	DETSCD 3.19 05/02025				1.C FE	45,000,000	118.9360	53,521,200	45,000,000	45,000,000					3.190	3.190	MN	239,250	1,435,500	12/18/2009	05/01/2025
251130-EC-0	DETSCD 6.645 5/1/2029				1.C FE	24,444,640	140.8570	34,009,923	24,145,000	24,359,304		(19,743)			6.645	6.490	MN	267,406	1,604,435	03/09/2016	05/01/2029
251130-EX-4	DETROIT MI CITY SCH DIST - REF-A			1,2	1.C FE	1,504,440	105.9510	1,483,314	1,400,000	1,416,339		(11,698)			5.000	4.090	MN	11,667	70,000	03/08/2012	05/01/2030
251130-EZ-9	DETROIT MI CITY SCH DIST - REF-A			1,2	1.C FE	4,594,511	105.8960	4,786,499	4,520,000	4,498,537		(12,300)			5.000	4.720	MN	37,667	226,000	11/14/2013	05/01/2032
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV				1.B FE	607,125	135.2660	676,330	500,000	592,937		(4,966)			5.591	3.850	JD	2,330	27,955	01/10/2018	12/01/2034
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	4,050,000	108.2300	4,383,315	4,050,000	4,050,000					3.200	3.200	MS	43,200	96,120	11/14/2019	03/01/2039
254845-RL-6	DC WATER & SEWER 2019D			1,2	1.C FE	4,355,000	107.2290	4,669,823	4,355,000	4,355,000					3.067	3.060	AO	33,392	120,582	10/09/2019	10/01/2039
254845-RM-4	DC WATER & SEWER 2019D			1,2	1.C FE	43,749,150	107.1170	46,852,976	43,740,000	43,748,137		(856)			3.207	3.200	AO	350,685	1,266,364	10/09/2019	10/01/2048
259291-GJ-5	DOUSCD 1.875 12/15/2025				1.C FE	10,000,000	118.4280	11,842,800	10,000,000	10,000,000					1.875	1.870	MJSD	8,333	187,500	12/03/2009	12/15/2025
26443C-AQ-6	NC DUKE UNIV HEALTH 2020				1.C FE	13,000,000	105.2350	13,680,550	13,000,000	13,000,000					3.162	3.160	JD	34,255	361,961	01/07/2020	06/01/2042
271014-TU-6	CA EAST BAY MUD BAB 2010B				1.B FE	7,070,139	150.4720	8,110,441	5,390,000	6,853,388		(58,229)			5.874	3.740	JD	26,384	316,609	06/28/2017	06/01/2040
275282-QD-6	CA EAST SIDE UHSD 2020B			1	1.D FE	4,550,000	102.2010	4,650,146	4,550,000	4,550,000					3.130	3.130	FA	24,527		10/08/2020	08/01/2042
276065-BF-5	EBKFAC 1.37 1/15/2021				1.B FE	1,935,000	100.0790	1,936,529	1,935,000	1,935,000					1.370	1.370	JJ	12,224	26,510	09/16/2009	01/15/2021

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
27627T-BV-3	ESTRN CA MUNI WTR DIST WTR & W			1	1.B FE	13,000,000	100.0000	13,000,000	13,000,000	13,000,000					0.070	0.070	MON	758	2,699	09/23/2020	07/01/2046
282726-DN-5	CA EL CAMINO CCD GO 2012C	@			1.B FE	2,718,349	96.4320	4,701,060	4,875,000	3,854,779		158,751				4.250	N/A			08/24/2012	08/01/2026
282726-DP-0	CA EL CAMINO CCD GO 2012C	@			1.B FE	3,077,204	94.8000	5,593,200	5,900,000	4,424,397		189,264				4.420	N/A			08/24/2012	08/01/2027
282726-DW-5	EL CAMINO CA CMNTY CLG DIST	@			1.B FE	991,460	80.4690	1,609,380	2,000,000	1,164,753		45,449				4.020	N/A			12/09/2016	08/01/2034
282726-DY-1	EL CAMINO CA CMNTY CLG DIST	@			1.B FE	9,821,118	69.2680	13,825,893	19,960,000	11,362,584		358,308				3.230	N/A			06/08/2016	08/01/2038
282731-DZ-8	CA EL CAMINO HLTH DISTRICT GO 2006	@			1.C FE	1,620,498	94.1820	2,072,004	2,200,000	1,808,354		53,056				3.000	N/A			04/20/2017	08/01/2027
282731-EA-2	CA EL CAMINO HLTH DISTRICT GO 2006	@			1.C FE	2,479,318	92.2430	3,223,893	3,495,000	2,773,998		83,242				3.070	N/A			04/19/2017	08/01/2028
282731-ED-6	EL CAMINO CA HOSP DIST	@			1.C FE	2,561,920	85.8160	3,432,640	4,000,000	2,756,255		95,304				3.550	N/A			11/29/2018	08/01/2031
283770-MC-6	TX EL PASO ISD 2019			2	1.A FE	8,368,800	120.3150	9,625,200	8,000,000	8,301,292		(36,808)			4.000	3.400	FA	120,889	320,000	01/31/2019	08/15/2037
283770-MD-4	TX EL PASO ISD 2019			2	1.A FE	3,124,140	120.0410	3,601,230	3,000,000	3,101,469		(12,365)			4.000	3.460	FA	45,333	120,000	01/31/2019	08/15/2038
283770-ME-2	TX EL PASO ISD 2019			2	1.A FE	6,220,080	119.8150	7,188,900	6,000,000	6,179,980		(21,879)			4.000	3.520	FA	90,667	240,000	01/31/2019	08/15/2039
29509N-AH-7	ERIE CNTY N Y MED CTR CORP REV				1.F FE	6,505,920	107.1370	6,856,768	6,400,000	6,422,479		(4,580)			5.500	5.340	MN	58,667	352,000	03/15/2005	11/01/2024
295542-SW-5	ERIE PA WTR AUTH WTR REV				1.C FE	2,070,000	106.1610	2,197,533	2,070,000	2,070,000					3.456	3.450	JD	5,962	7,750	09/29/2020	06/01/2060
297667-AY-3	CA ETIWANDA SD 2016A	@		3	1.D FE	803,549	50.4460	902,983	1,790,000	833,731		23,664				2.900	N/A			09/18/2019	08/01/2040
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048			2	1.B FE	6,139,250	113.0610	6,891,068	6,095,000	6,135,667		(2,092)			3.150	3.090	MON	8,533	191,993	04/04/2019	01/15/2036
3140LA-CF-0	FN BS0069				1.A	820,500	105.2880	842,308	800,000	820,500					2.310	2.210	MON	1,591		11/24/2020	12/01/2050
34153P-E6-1	FL STATE BOARD OF EDUCATION GO			1,2	1.A FE	428,925	101.5380	436,613	430,000	429,388		60			4.000	4.020	JD	1,433	17,200	08/08/2011	06/01/2029
34153Q-NT-9	FL UTGO 2018B			2	1.A FE	6,250,740	118.2640	7,095,840	6,000,000	6,198,079		(23,028)			4.000	3.490	JD	20,000	240,000	08/29/2018	06/01/2042
345102-BD-8	FOOTHILL-DE ANZA CA CMNTY CLG	@			1.A FE	570,780	95.9520	959,520	1,000,000	801,611		31,128				4.000	N/A			05/30/2012	08/01/2026
345102-GT-8	CA FOOTHILL DE ANZA CCD 2007B	@			1.A FE	4,199,253	81.4960	6,197,771	7,605,000	4,830,207		171,134				3.640	N/A			02/09/2017	08/01/2033
345102-JA-6	CA FOOTHILL DE ANZA CCD 2003B	@			1.A FE	2,636,254	90.1690	3,552,659	3,940,000	2,987,580		94,780				3.250	N/A			02/09/2017	08/01/2029
353187-EV-5	OH NATIONWIDE CHILDRENS HOSPITAL			1	1.C FE	19,100,000	103.3050	19,731,255	19,100,000	19,100,000					2.877	2.870	MN	96,164		10/15/2020	11/01/2050
355514-MD-9	FSRSCD 6.05 5/1/2026			1,2	1.C FE	700,000	101.5640	710,948	700,000	700,000					6.050	6.050	MN	7,058	42,350	04/20/2011	05/01/2026
357172-UZ-6	FMTSCD 5.45 8/1/2021				1.A FE	60,000	102.8870	61,732	60,000	60,000					5.450	5.450	FA	4,769	1,635	03/11/2011	08/01/2021
357172-VA-0	FMTSCD 6.08 8/1/2026				1.A FE	3,000,000	121.6920	3,650,760	3,000,000	3,000,000					6.080	6.080	FA	76,000	182,400	03/11/2011	08/01/2026
358266-CA-0	FRESNO COUNTY CALIFORNIA PENSION	@			1.E FE	1,734,150	95.9280	4,796,400	5,000,000	4,333,029		230,237				5.530	N/A			03/12/2004	08/15/2023
358266-CB-8	FRESNO COUNTY CALIFORNIA PENSION	@			1.E FE	1,630,650	94.2330	4,711,650	5,000,000	4,097,738		219,055				5.570	N/A			03/12/2004	08/15/2024
358266-CC-6	FRESNO COUNTY CALIFORNIA PENSION	@			1.E FE	3,017,800	92.2250	9,222,500	10,000,000	7,717,407		420,711				5.680	N/A			03/29/2004	08/15/2025
358266-CF-9	FRESNO COUNTY CALIFORNIA PENSION	@			1.E FE	2,532,600	83.6460	8,364,600	10,000,000	6,508,338		356,594				5.710	N/A			03/29/2004	08/15/2028
365298-Z8-4	GARDEN GROVE USD			2	1.D FE	4,750,000	106.0880	5,039,180	4,750,000	4,750,000					3.237	3.230	FA	64,066	121,725	09/25/2019	08/01/2040
366155-TA-7	GARLAND TEX INDPT SCH DIST	@			1.B FE	5,600,000	111.0540	6,219,024	5,600,000	5,600,000							N/A			09/30/2009	02/15/2024
366476-CV-9	GRREDU 1.42 1/15/2021				1.B FE	1,980,000	100.0790	1,981,564	1,980,000	1,980,000					1.420	1.420	JJ	12,965	28,116	09/04/2009	01/15/2021
373283-CA-6	GASCTF 5.21 12/1/2022				1.E FE	24,223,783	107.1240	27,177,359	25,370,000	25,124,357		118,013			5.210	5.750	JD	110,148	1,321,777	05/03/2011	12/01/2022
373385-DS-9	GA GO 2018B			2	1.A FE	2,998,710	116.2760	3,488,280	3,000,000	2,998,837		49			3.950	3.950	JJ	59,250	118,500	07/25/2018	07/01/2037
37353P-DC-0	GA GEORGIA HOUSING SFM 2019A			2	1.A FE	7,250,000	109.2570	7,921,133	7,250,000	7,250,000					3.600	3.600	JD	21,750	261,000	04/10/2019	12/01/2044
37353P-EA-3	GEORGIA HOUSING & FINANCE AGENCY			2	1.A FE	8,000,000	108.0750	8,646,000	8,000,000	8,000,000					3.200	3.200	JD	21,333	292,267	09/18/2019	12/01/2044
37353P-EB-1	GEORGIA HOUSING & FINANCE AGENCY			2	1.A FE	12,000,000	107.6270	12,915,240	12,000,000	12,000,000					3.250	3.250	JD	32,500	445,250	09/18/2019	12/01/2049
378294-DM-1	GLEDEV 6.157 7/1/33				1.E FE	11,385,000	129.9520	14,795,035	11,385,000	11,385,000					6.157	6.150	JJ	350,487	700,974	05/16/2008	07/01/2033
378460-TM-1	CA GLENDALE UNIFIED SCHOOL DIST GO	@		1,2	1.C FE	2,930,177	52.2170	5,600,273	10,725,000	5,376,288		337,032				6.570	N/A			08/05/2011	09/01/2031
378460-TP-4	CA GLENDALE UNIFIED SCHOOL DIST GO	@		1,2	1.C FE	2,551,670	45.0310	4,953,410	11,000,000	4,750,321		304,686				6.740	N/A			08/05/2011	09/01/2033
378460-TR-0	CA GLENDALE UNIFIED SCHOOL DIST GO	@		1,2	1.C FE	985,600	38.7510	1,937,550	5,000,000	1,856,585		121,263				6.870	N/A			08/05/2011	09/01/2035

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
378460-TS-8	CA GLENDALE UNIFIED SCHOOL DIST GO	@		1,2	1.C FE	2,403,344	35.9060	4,752,159	13,235,000	4,551,849		299,768				6.920	N/A			08/05/2011	09/01/2036
378460-TU-3	CA GLENDALE UNIFIED SCHOOL DIST GO	@		1,2	1.C FE	1,158,826	31.1280	2,300,359	7,390,000	2,202,739		145,859				6.960	N/A			08/05/2011	09/01/2038
378460-TW-9	CA GLENDALE UNIFIED SCHOOL DIST GO	@		1,2	1.C FE	2,127,774	27.0420	4,232,073	15,650,000	4,052,007		269,056				6.990	N/A			08/05/2011	09/01/2040
378460-TX-7	CA GLENDALE UNIFIED SCHOOL DIST GO	@		1,2	1.C FE	913,258	25.1980	1,804,177	7,160,000	1,728,211		113,668				6.920	N/A			08/09/2011	09/01/2041
38611T-CQ-8	GRAND PARKWAY TRANSPRTN CORP T			1	1.F FE	13,275,500	104.1820	13,507,196	12,965,000	13,270,093		(5,407)			3.306	3.170	A0	107,156	254,793	03/09/2020	10/01/2049
387586-MX-5	CA GRANT JOINT UNION HSD 2006	@			1.E FE	1,700,220	84.4760	2,179,481	2,580,000	1,918,561		52,954				2.810	N/A			08/30/2016	08/01/2031
387586-MZ-0	CA GRANT JOINT UNION HSD 2006	@			1.E FE	2,970,050	80.8540	3,860,779	4,775,000	3,365,429		96,039				2.910	N/A			08/30/2016	02/01/2033
392274-2B-1	FL ORLANDO AVIATION 2019			2	1.D FE	4,482,600	117.1460	4,685,840	4,000,000	4,429,086		(43,110)			4.000	2.620	A0	40,000	159,111	09/20/2019	10/01/2037
392274-2D-7	FL ORLANDO AVIATION 2019			2	1.D FE	4,449,120	116.5790	4,663,160	4,000,000	4,399,519		(39,961)			4.000	2.710	A0	40,000	159,111	09/20/2019	10/01/2039
392274-2E-5	FL ORLANDO AVIATION 2019			2	1.D FE	7,260,180	125.1290	7,507,740	6,000,000	7,220,938		(31,643)			5.000	3.700	A0	75,000	298,333	09/20/2019	10/01/2044
392274-Z9-0	FL ORLANDO AVIATION 2019			2	1.D FE	6,768,900	117.8940	7,073,640	6,000,000	6,683,332		(68,927)			4.000	2.540	A0	60,000	238,667	09/20/2019	10/01/2035
396064-YR-2	GRESCD 1.2 6/15/2025				1.B FE	7,060,000	115.4820	8,153,029	7,060,000	7,060,000					1.200	1.200	JD	7,060	84,720	10/15/2009	06/15/2025
410360-GV-7	CA HANFORD JOINT UNION HSD 2004B	@			1.D FE	2,227,250	76.2540	2,878,589	3,775,000	2,529,310		73,479				2.970	N/A			08/30/2016	08/01/2034
410360-GY-1	CA HANFORD JOINT UNION HSD 2004B	@			1.D FE	2,286,275	72.0310	3,021,700	4,195,000	2,607,834		78,351				3.070	N/A			08/30/2016	08/01/2036
410360-JQ-5	CA HANFORD JT UHSD 2016A	@		2	1.D FE	596,385	51.7560	776,340	1,500,000	668,080		28,453				4.390	N/A			04/27/2018	08/01/2039
410360-JT-9	CA HANFORD JT UHSD 2016A	@		2	1.D FE	971,166	44.4940	1,268,079	2,850,000	1,090,696		47,473				4.500	N/A			04/27/2018	08/01/2042
413890-EM-2	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	3,176,626	43.1190	4,436,945	10,290,000	3,907,386		159,454				4.210	N/A			01/07/2016	11/15/2042
413890-EN-0	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	1,676,768	40.9610	2,074,675	5,065,000	1,952,179		68,796				3.620	N/A			09/30/2016	11/15/2043
413890-EQ-3	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	808,430	36.7380	1,285,830	3,500,000	1,075,722		49,834				4.800	N/A			12/10/2014	11/15/2045
413890-ES-9	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	1,240,320	32.9200	1,975,200	6,000,000	1,655,281		77,455				4.850	N/A			12/10/2014	11/15/2047
414008-CU-4	TX BAYLOR CLG MED 2020				1.F FE	8,600,000	107.0860	9,209,396	8,600,000	8,600,000					3.344	3.340	MN	46,333		10/21/2020	11/15/2037
414008-CV-2	HARRIS CNTY TEX CULTURAL ED FA				1.F FE	2,450,000	112.5270	2,756,912	2,450,000	2,450,000					3.906	3.900	MN	15,418		10/21/2020	11/15/2046
418542-JQ-0	HASSCD 2.00 02/25				1.C FE	10,000,000	117.1320	11,713,200	10,000,000	10,000,000					2.000	2.000	FA	83,333	200,000	12/23/2009	02/01/2025
41978C-AR-6	HI HAWAII AIR CFC 2017A			2	1.F FE	3,700,000	105.8270	3,915,599	3,700,000	3,700,000					3.894	3.890	JJ	72,039	144,078	07/13/2017	07/01/2037
41978C-BJ-3	HI HAWAII AIR CFC 2019			1,2	1.F FE	7,840,000	99.6700	7,814,128	7,840,000	7,840,000					2.970	2.970	JJ	116,424	196,627	08/15/2019	07/01/2039
41978C-BK-0	HI HAWAII AIR CFC 2019			1,2	1.F FE	9,250,000	99.1530	9,171,653	9,250,000	9,250,000					3.140	3.140	JJ	145,225	245,269	08/19/2019	07/01/2047
432272-CH-3	HLBSCD 0 9/1/2029	@			1.A FE	1,485,745	91.1030	4,286,396	4,705,000	2,748,456		165,305				6.300	N/A			01/26/2011	09/01/2029
432272-CK-6	HLBSCD 0 9/1/2031	@			1.A FE	1,443,278	87.1260	4,648,172	5,335,000	2,710,545		166,722				6.450	N/A			01/24/2011	09/01/2031
432272-DH-2	HLBSCD 0 9/1/2032	@		1,2	1.A FE	1,512,851	47.0880	3,114,871	6,615,000	2,981,024		196,864				6.950	N/A			01/14/2011	09/01/2032
432272-DJ-8	HLBSCD 0 9/1/2033	@		1,2	1.A FE	1,488,389	43.6730	3,083,314	7,060,000	2,949,735		196,392				7.010	N/A			01/14/2011	09/01/2033
432272-DK-5	HLBSCD 0 9/1/2034	@		1,2	1.A FE	1,464,962	40.5100	3,050,403	7,530,000	2,917,285		195,549				7.060	N/A			01/14/2011	09/01/2034
432272-DL-3	HLBSCD 0 9/1/2035	@		1,2	1.A FE	1,454,978	37.7440	3,032,730	8,035,000	2,900,173		194,663				7.070	N/A			01/14/2011	09/01/2035
432272-DM-1	HLBSCD 0 9/1/2036	@		1,2	1.A FE	1,439,691	35.1090	3,007,086	8,565,000	2,875,228		193,508				7.090	N/A			01/14/2011	09/01/2036
432272-DP-4	HLBSCD 0 9/1/2038	@		1,2	1.A FE	1,416,683	30.4420	2,965,051	9,740,000	2,834,699		191,290				7.110	N/A			01/14/2011	09/01/2038
432272-DR-0	HLBSCD 0 9/1/2040	@		1,2	1.A FE	1,392,792	26.3750	2,921,031	11,075,000	2,792,251		188,929				7.130	N/A			01/14/2011	09/01/2040
432272-DS-8	HLBSCD 0 9/1/2041	@		1,2	1.A FE	1,380,589	24.5430	2,898,528	11,810,000	2,770,480		187,709				7.140	N/A			01/14/2011	09/01/2041
432272-FN-7	CA HILLSBOROUGH CITY SD GO 2016B	@		1,2	1.A FE	7,229,235	38.6810	8,896,630	23,000,000	8,677,637		380,801				4.530	N/A			11/07/2016	09/01/2042
432272-FY-3	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	1,263,063	74.9750	1,312,063	1,750,000	1,281,285		18,223				2.680	N/A			05/29/2020	09/01/2032
432272-GA-4	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	864,877	69.2290	899,977	1,300,000	878,283		13,406				2.880	N/A			05/29/2020	09/01/2034
432272-GC-0	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	182,652	63.4810	190,443	300,000	185,675		3,023				3.080	N/A			05/29/2020	09/01/2036

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
432272-GD-8	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	760,846	60.5000	795,575	1,315,000	773,930		13,084				3.200	N/A			05/29/2020	09/01/2037
432272-GG-1	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	405,960	53.3280	426,624	800,000	413,333		7,373				3.380	N/A			05/29/2020	09/01/2040
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC				1.F FE	661,530	114.9570	729,977	635,000	645,310		(1,495)			7.400	6.930	JD	3,916	46,990	06/16/2009	12/01/2025
446222-SZ-5	CA HUNTINGTON BEACH UNION UHSD	@			1.C FE	3,694,380	85.0990	5,105,940	6,000,000	4,007,497		149,948				3.850	N/A			11/08/2018	08/01/2031
446222-TH-4	CA HUNTINGTON BEACH UNION HSD 2004	@			1.D FE	5,651,870	80.4860	7,408,736	9,205,000	6,401,755		182,124				2.900	N/A			08/30/2016	08/01/2033
446222-TK-7	CA HUNTINGTON BEACH UNION HSD 2004	@			1.D FE	4,167,450	76.3300	5,610,255	7,350,000	4,744,067		140,305				3.020	N/A			08/30/2016	08/01/2035
45129Y-S4-9	ID HFA SFM 2019C			2	1.B FE	1,000,000	106.3670	1,063,670	1,000,000	1,000,000					2.900	2.900	JJ	14,500	20,139	10/04/2019	07/01/2039
45204F-ED-3	ILLINOIS FIN AUTH REV				1.F FE	5,455,000	105.7180	5,766,917	5,455,000	5,455,000					3.510	3.510	MN	24,466	23,402	09/18/2020	05/15/2041
452152-FP-1	ILLINOIS ST AGM-CR				1.F FE	8,183,300	115.3110	9,167,225	7,950,000	8,146,656		(11,717)			5.100	4.820	JD	33,788	405,450	08/29/2017	06/01/2033
452152-ZB-0	IL GO 2013				1.F FE	18,547,393	119.0200	21,298,629	17,895,000	18,374,343		(42,739)			5.650	5.250	JD	84,256	1,011,068	04/23/2018	12/01/2038
45505M-AT-3	IN CITIZENS (INDY WASTEWATER) REV			1,2	1.D FE	5,514,233	103.5440	5,436,060	5,250,000	5,274,018		(30,830)			5.250	4.620	AO	68,906	275,625	08/18/2011	10/01/2031
45505T-PL-9	IN INDIANA HOUSING COMM DEV 2019B			2	1.A FE	2,000,000	104.4780	2,089,560	2,000,000	2,000,000					2.400	2.400	JJ	22,533	36,800	09/06/2019	07/01/2034
45505T-PM-7	IN INDIANA HOUSING COMM DEV 2019B			2	1.A FE	3,400,000	106.0490	3,605,666	3,400,000	3,400,000					2.650	2.650	JJ	55,547	69,077	09/06/2019	07/01/2039
455719-BB-9	INDIO CA REDEV AGY TAX ALLOCAT				1.D FE	5,208,369	128.0380	5,697,691	4,450,000	5,065,163		(34,705)			6.300	4.820	FA	105,910	280,350	06/29/2016	08/15/2033
45656R-CW-0	CA CITY INDUSTRY SALES TAX 2015A			1,2	1.E FE	4,322,195	114.5100	5,004,087	4,370,000	4,330,665		1,539			4.625	4.700	JJ	101,056	202,113	02/14/2017	01/01/2034
45656T-AW-8	CA INDUSTRY PROJ 1 (RDA) 2015A				1.C FE	1,705,000	105.7990	1,803,873	1,705,000	1,705,000					4.044	4.040	JJ	34,475	68,950	06/26/2015	01/01/2023
45656T-AX-6	CA INDUSTRY PROJ 1 (RDA) 2015A				1.C FE	2,500,000	108.8260	2,720,650	2,500,000	2,500,000					4.244	4.240	JJ	53,050	106,100	06/26/2015	01/01/2024
45656T-BP-2	CA INDUSTRY PROJ 2 (RDA) 2015B			1,2	1.C FE	19,000,000	101.7150	19,325,850	19,000,000	19,000,000					4.121	4.120	JJ	391,495	782,990	06/26/2015	01/01/2022
45656T-BQ-0	CA INDUSTRY PROJ 2 (RDA) 2015B			1,2	1.C FE	12,675,000	102.0000	12,928,500	12,675,000	12,675,000					4.294	4.290	JJ	272,132	544,265	06/26/2015	01/01/2023
45656T-CK-2	CA INDUSTRY PROJ 3 (RDA) 2015B			1,2	1.C FE	5,000,000	104.0010	5,200,050	5,000,000	5,000,000					5.044	5.040	JJ	126,100	252,200	06/26/2015	01/01/2027
46263R-HH-1	IPSEDU 1.38 9/15/2024				1.C FE	15,000,000	113.5930	17,038,950	15,000,000	15,000,000					1.380	1.380	JJ	95,450	207,000	09/30/2009	09/15/2024
467494-GN-4	JACSCD 1.39 9/15/2024				1.B FE	2,000,000	109.4240	2,188,480	2,000,000	2,000,000					1.390	1.390	MS	9,267	27,800	09/25/2009	09/15/2024
469495-CG-8	FL JACKSONVILLE TRANS TAX 2012A			1,2	1.D FE	1,133,410	108.3460	1,083,460	1,000,000	1,026,087		(14,230)			5.000	3.450	AO	12,500	50,000	06/06/2012	10/01/2027
471146-EZ-9	JARSCD 1.82 8/152024				1.E FE	2,000,000	106.5480	2,130,960	2,000,000	2,000,000					1.820	1.820	FA	13,751	36,400	09/28/2009	08/15/2024
472682-QS-5	AL JEFFERSON CNTY SEWER SNR 2013B	@		1,2	1.F FE	2,678,115	64.8800	3,568,400	5,500,000	3,416,474		162,834				4.940	N/A			12/31/2015	10/01/2030
472682-QU-0	AL JEFFERSON CNTY SEWER SNR 2013B	@		1,2	1.F FE	374,863	56.5450	706,813	1,250,000	589,513		36,528				6.500	N/A			11/20/2013	10/01/2032
472682-QW-6	AL JEFFERSON CNTY SEWER SNR 2013B	@		1,2	1.F FE	514,600	49.0430	980,860	2,000,000	816,237		51,504				6.620	N/A			11/20/2013	10/01/2034
478115-AF-5	JOHNS HOPKINS UNIVERSITY			1	1.C FE	16,500,000	105.8390	17,463,435	16,500,000	16,500,000					2.813	2.810	JJ	232,073	135,376	03/09/2020	07/01/2060
478825-BZ-4	JOHSCD 1.10 9/1/2024				1.B FE	5,187,000	108.9360	5,650,510	5,187,000	5,187,000					1.100	1.100	MS	19,019	57,057	09/16/2009	09/01/2024
481305-KT-6	JUDSON TEX INDPT SCH DIST	@		1,3	1.A FE	792,894	62.2940	856,542	1,375,000	793,831		937				3.060	N/A			11/25/2020	02/01/2039
486063-A6-7	TX KATY ISD 2019A			2	1.A FE	12,000,000	109.0270	13,083,240	12,000,000	12,000,000					3.076	3.070	FA	139,446	271,713	10/30/2019	02/15/2039
486063-A7-5	TX KATY ISD 2019A			2	1.A FE	2,000,000	108.3750	2,167,500	2,000,000	2,000,000					3.176	3.170	FA	27,349	46,758	10/30/2019	02/15/2043
488764-TB-7	KENDALL KANE & WILL CNTYS ILLCMNTY	@			1.F FE	12,963,837	91.8950	16,279,199	17,715,000	14,585,371		394,834				2.760	N/A			09/01/2016	02/01/2028
490728-WX-6	OH KENT ST UNIV 2012A			1,2	1.E FE	1,668,990	106.4180	1,596,270	1,500,000	1,526,472		(19,052)			5.000	3.630	MN	12,500	75,000	06/08/2012	05/01/2030
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST				1.D FE	6,848,288	142.9740	7,570,473	5,295,000	6,528,404		(62,225)			6.649	3.850	MN	58,677	352,065	09/08/2016	05/01/2038
495152-JK-7	KINSCD 1.26 12/1/2023				1.A FE	6,600,000	111.2870	7,344,942	6,600,000	6,600,000					1.260	1.260	JD	6,930	83,160	12/08/2009	12/01/2023

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
521841-RC-2	TX LEANDER ISD 2016A	@		1,2	1.A FE	9,223,200	45.9740	12,412,980	27,000,000	10,898,991		428,343			4.040		N/A			10/14/2016	08/16/2043
52976T-BH-9	LEXINGTON VA INDL DEV AUTH EDU			2	1.C FE	8,250,000	108.1110	8,919,158	8,250,000	8,250,000					3.384	3.380	JJ	139,590	150,447	12/05/2019	01/01/2043
533067-FX-7	CA LINCOLN USD 2004B	@			1.D FE	3,264,000	87.0930	4,180,464	4,800,000	3,679,296		100,681				2.790	N/A			08/30/2016	08/01/2030
533067-FY-5	CA LINCOLN USD 2004B	@			1.D FE	3,281,715	85.0090	4,246,200	4,995,000	3,706,413		103,035				2.830	N/A			08/30/2016	08/01/2031
542403-AA-8	LON 7.036 6/1/2024			1,2	1.G FE	2,695,000	100.3810	2,705,268	2,695,000	2,695,000					7.036	7.030	JD	15,802	189,620	11/20/2009	06/01/2024
542403-AB-6	LON 7.615 6/1/2029			1,2	1.G FE	6,000,000	100.3350	6,020,100	6,000,000	6,000,000					7.615	7.610	JD	38,075	456,900	11/20/2009	06/01/2029
542403-AC-4	LON 7.765 6/1/2039			1,2	1.G FE	19,520,000	100.4030	19,598,666	19,520,000	19,520,000					7.765	7.760	JD	126,311	1,515,728	11/20/2009	06/01/2039
542411-JM-6	CA LONG BEACH CCD 2008A	@			1.C FE	5,597,160	81.2020	7,170,137	8,830,000	6,290,380		169,483				2.750	N/A			09/08/2016	06/01/2033
542433-GX-9	CA LONG BEACH USD 2008G	@			1.E FE	1,941,360	87.4250	2,622,750	3,000,000	2,101,284		76,640				3.750	N/A			11/09/2018	08/01/2030
542433-GY-7	CA LONG BEACH USD 2008G	@			1.E FE	1,795,066	85.3670	2,467,106	2,890,000	1,944,356		71,466				3.780	N/A			11/08/2018	08/01/2031
542433-GZ-4	CA LONG BEACH USD 2008G	@			1.E FE	2,285,045	83.0760	3,194,272	3,845,000	2,477,676		92,238				3.830	N/A			11/08/2018	08/01/2032
542433-HA-8	CA LONG BEACH USD 2008G	@			1.E FE	5,612,745	80.7870	7,186,004	8,895,000	6,307,897		169,955				2.750	N/A			09/08/2016	08/01/2033
542433-ND-5	LONSCD 5.914 8/1/2025				1.D FE	5,000,000	115.7590	5,787,950	5,000,000	5,000,000					5.914	5.910	FA	123,208	295,700	04/20/2011	08/01/2025
542433-QD-2	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,689,225	80.3040	2,007,600	2,500,000	1,892,740		47,800				2.570	N/A			07/12/2016	08/01/2029
542433-QE-0	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	2,952,878	76.4730	4,163,955	5,445,000	3,725,259		144,660				4.000	N/A			02/06/2015	08/01/2030
542433-QF-7	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,165,970	73.1810	1,650,232	2,255,000	1,475,190		57,980				4.050	N/A			02/10/2015	08/01/2031
542433-QH-3	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	3,555,006	66.8750	4,701,313	7,030,000	4,292,164		149,413				3.540	N/A			07/21/2016	08/01/2033
542433-QJ-9	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	527,820	63.8740	638,740	1,000,000	599,901		17,085				2.910	N/A			07/21/2016	08/01/2034
542433-QK-6	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,773,572	60.9600	2,145,792	3,520,000	2,081,418		73,655				3.630	N/A			07/21/2016	08/01/2035
542433-QN-0	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,105,500	53.0930	1,592,790	3,000,000	1,417,380		59,170				4.310	N/A			02/26/2015	08/01/2038
542433-QP-5	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	2,310,834	50.6800	3,322,074	6,555,000	2,967,671		123,888				4.310	N/A			02/06/2015	08/01/2039
544351-LU-1	CA CITY OF LOS ANGELES 2017A			2	1.C FE	1,941,320	110.1070	2,202,140	2,000,000	1,951,245		3,004			3.300	3.540	MS	22,000	66,000	07/06/2017	09/01/2033
54438C-MS-8	LOS ANGELES CALIF CMNTY COLLEGE DI				1.B FE	40,900,000	145.1870	59,381,483	40,900,000	40,900,000					7.530	7.530	FA	1,283,238	3,079,770	03/19/2009	08/01/2029
54438C-NZ-1	LOS ANGELES CALIF CMNTY COLLEG				1.B FE	2,807,300	165.5000	3,310,000	2,000,000	2,707,556		(22,356)			6.600	4.020	FA	55,000	132,000	03/04/2016	08/01/2042
54438C-YT-3	CA LACCD GO 2020			1	1.B FE	9,450,000	104.6750	9,891,788	9,450,000	9,450,000					2.825	2.820	FA	37,820		10/30/2020	08/01/2039
544445-GX-1	LOS ANGELES CALIF DEPT ARPTS R			2	1.D FE	551,080	124.5660	622,830	500,000	548,453		(1,266)			5.000	4.320	MN	3,194	25,000	11/14/2018	05/15/2043
544495-VX-9	LOSPWR 5.516 07/01/2027			1	1.D FE	22,000,000	127.1750	27,978,500	22,000,000	22,000,000					5.516	5.510	JJ	606,760	1,213,520	08/18/2010	07/01/2027
544495-VY-7	LOS ANGELES CALIF WTR PWR REV				1.D FE	5,496,754	175.3740	6,208,240	3,540,000	5,287,743		(49,582)			6.574	3.430	JJ	116,360	232,720	07/07/2016	07/01/2045
544495-VZ-4	LOSPWR 7 7/1/2041			1,2	1.D FE	15,500,000	102.8070	15,935,085	15,500,000	15,500,000					7.000	7.000	JJ	542,500	1,085,000	11/24/2010	07/01/2041
544525-PR-3	CA LA DEPT WATER/POWER - WATER REV			1,2	1.C FE	22,845,320	100.0000	21,850,000	21,850,000	21,850,000		(158,614)			5.000	4.250	JJ	546,250	1,092,500	05/01/2017	07/01/2036
544646-A6-9	CA LOS ANGELES USD QSCB 2010J1				1.E FE	3,353,832	128.7920	3,451,626	2,680,000	3,020,023		(46,783)			5.981	3.710	JJ	80,145	160,291	11/19/2012	05/01/2027
544646-XS-6	LOSSCD 1.54 9/15/2025				1.E FE	55,000,000	118.1310	64,972,050	55,000,000	55,000,000					1.540	1.540	MJSD	37,644	847,000	10/01/2009	09/15/2025
544646-XT-4	LOSSCD 1.54 9/15/2025				1.E FE	7,067,700	102.1340	15,320,100	15,000,000	11,508,474		598,281			1.540	7.450	MJSD	10,267	231,000	10/25/2010	09/15/2025
544646-ZR-6	LOSSCD 6.758 7/1/2034				1.E FE	11,708,525	150.5510	12,360,237	8,210,000	11,188,782		(212,900)			6.758	3.010	JJ	277,416	554,832	09/11/2019	07/01/2034
546475-TZ-7	LA GAS FUELS TAX SENIOR 2020A2				1.D FE	9,630,000	101.7410	9,797,658	9,630,000	9,630,000					2.230	2.230	MN	35,792	34,598	08/21/2020	05/01/2036
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET				1.D FE	7,499,261	151.5820	9,019,129	5,950,000	7,296,294		(45,843)			5.980	4.220	MN	45,465	355,810	03/10/2016	05/15/2040
546589-RT-1	KY LOUISVILLE MET SEWER DISTRICT			1,2	1.D FE	7,582,260	103.8350	7,268,450	7,000,000	7,059,268		(65,550)			5.000	4.000	MN	44,722	350,000	08/18/2011	05/15/2030
546589-RX-2	KY LOUISVILLE MET SEWER DISTRICT			1,2	1.D FE	11,800,238	103.4430	11,637,338	11,250,000	11,306,923		(62,732)			5.000	4.400	MN	71,875	562,500	08/18/2011	05/15/2034
547252-KX-3	LOVSCD 0 6/15/2024	@			1.C FE	3,015,000	107.2440	3,233,407	3,015,000	3,015,000							N/A			07/23/2009	06/15/2024
54811B-MB-4	TX LOWER COLORADO RIVER AUTH TRANS			1,2	1.E FE	10,322,933	101.7320	9,786,618	9,620,000	9,652,609		(85,444)			5.000	4.070	MN	61,461	481,000	10/06/2011	05/15/2025
549220-3P-4	TX LUBBOCK ISD 2019			2	1.A FE	8,070,000	108.4860	8,754,820	8,070,000	8,070,000					3.077	3.070	FA	93,808	173,820	10/30/2019	02/15/2039
549220-3Q-2	TX LUBBOCK ISD 2019			2	1.A FE	4,535,000	108.3830	4,915,169	4,535,000	4,535,000					3.177	3.170	FA	67,236	100,854	10/30/2019	02/15/2043
556452-EC-0	MADERA CA UNIF SCH DIST	@			1.E FE	2,270,913	85.2770	2,963,376	3,475,000	2,567,612		72,378				2.870	N/A			09/01/2016	08/01/2031
558090-HQ-2	MADSCD 6.65 12/1/2029			1,2	1.C FE	1,920,000	100.3530	1,926,778	1,920,000	1,920,000					6.650	6.650	JD	10,640	127,680	11/18/2010	12/01/2029
56052F-PE-9	MAINE ST HSG AUTH MTGE PURCHAS			2	1.B FE	1,685,000	108.4590	1,827,534	1,685,000	1,685,000					3.150	3.150	MN	6,782	53,078	05/16/2019	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
56052F-PF-6	MAINE ST HSG AUTH MTGE PURCHAS			2	1.B FE	1,565,000	108.4490	1,697,227	1,565,000	1,565,000					3.350	3.350	MN	6,699	52,428	05/16/2019	11/15/2044
564538-CV-6	CA MANTECA USD 2006	@			2.B FE	3,192,613	77.7030	4,215,388	5,425,000	3,628,047		105,883				2.980	N/A			08/29/2016	08/01/2034
564538-CW-4	CA MANTECA USD 2006	@			2.B FE	2,825,000	75.5630	3,778,150	5,000,000	3,218,469		95,769				3.040	N/A			08/29/2016	08/01/2035
56453R-BL-7	CA MANTECA REDEV 2020B			1	1.C FE	3,895,780	104.6210	4,315,616	4,125,000	3,900,701		4,921			3.207	3.550	AO	33,072	78,271	03/23/2020	10/01/2042
56678P-AM-9	AZ HONOR HEALTH 2018A			2	1.F FE	558,400	124.5740	622,870	500,000	547,893		(5,346)			5.000	3.560	MS	8,333	25,000	12/06/2018	09/01/2034
56678P-AP-2	AZ HONOR HEALTH 2018A			2	1.F FE	1,843,671	123.9020	2,062,968	1,665,000	1,811,661		(16,290)			5.000	3.670	MS	27,750	83,250	12/06/2018	09/01/2036
56678P-AR-8	AZ HONOR HEALTH 2018A			2	1.F FE	847,119	115.8770	984,955	850,000	847,280		103			4.125	4.150	MS	11,688	35,063	12/06/2018	09/01/2038
567389-TA-9	MARSCD 5.834 7/1/2025			1	1.C FE	4,750,000	122.5580	5,821,505	4,750,000	4,750,000					5.834	5.830	JJ	138,558	277,115	03/18/2011	07/01/2025
567609-CS-9	MIESCD 5.15 12/1/2026				1.C FE	1,769,093	121.1080	2,119,390	1,750,000	1,758,721		(1,236)			5.150	5.050	JD	7,510	90,125	08/19/2010	12/01/2026
56781R-JA-6	CA MARIN CCD 2016B			2	1.A FE	2,850,843	115.8110	3,184,803	2,750,000	2,829,272		(11,517)			4.000	3.470	FA	45,833	110,000	01/25/2019	08/01/2039
56781R-JX-6	CA MARIN CCD 2016B-1				1.A FE	5,500,000	112.7930	6,203,615	5,500,000	5,500,000					4.032	4.030	FA	92,400	221,760	01/25/2019	08/01/2038
569203-NS-7	OR SALEM-KEIZER SD 24J 2020A	@		1,3	1.B FE	1,228,480	66.4670	1,329,340	2,000,000	1,243,855		15,375				2.590	N/A			06/25/2020	06/15/2039
569203-NT-5	OR SALEM-KEIZER SD 24J 2020A	@		1,3	1.B FE	1,247,274	64.3370	1,351,077	2,100,000	1,263,126		15,852				2.630	N/A			06/25/2020	06/15/2040
57419R-5K-7	MD HOUSING COMM DEV SER 2019A			2	1.C FE	3,050,000	111.2450	3,392,973	3,050,000	3,050,000					3.375	3.370	MS	34,313	102,938	03/08/2019	09/01/2034
57419R-5L-5	MD HOUSING COMM DEV SER 2019A			2	1.C FE	2,000,000	111.3510	2,227,020	2,000,000	2,000,000					3.750	3.750	MS	25,000	75,000	02/27/2019	09/01/2039
57419R-7W-9	MD MARYLAND COMM DEV HSG AUTH 2019			2	1.C FE	12,000,000	109.6920	13,163,040	12,000,000	12,000,000					3.200	3.200	MS	128,000	384,000	05/23/2019	09/01/2039
574218-4K-6	MD UNIV OF MD MED SYS 2017E				1.F FE	4,000,000	126.7390	5,069,560	4,000,000	4,000,000					4.165	4.160	JJ	83,300	166,600	12/13/2017	07/01/2048
57429L-AM-8	MD BWI AIRPORT CFC 2002				1.G FE	1,508,878	123.1650	1,533,404	1,245,000	1,410,035		(18,569)			6.650	4.510	JJ	41,396	82,793	01/22/2015	07/01/2032
575579-HH-3	MA BAY TRANS AUTHORITY SALES TAX				1.C FE	4,532,600	138.2620	5,530,480	4,000,000	4,316,844		(26,948)			5.000	3.990	JJ	100,000	200,000	08/02/2011	07/01/2030
575579-ZQ-3	MASSACHUSETTS BAY TRANSN AUTH	@		1,2	1.C FE	12,108,852	84.3140	14,417,694	17,100,000	13,504,848		331,397				2.500	N/A			08/05/2016	07/01/2030
575579-ZR-1	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.C FE	16,962,318	81.4070	20,205,217	24,820,000	18,982,290		478,605				2.570	N/A			08/04/2016	07/01/2031
575579-ZS-9	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.C FE	14,475,650	78.8400	17,265,960	21,900,000	16,234,348		417,137				2.620	N/A			08/04/2016	07/01/2032
575579-ZT-7	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.C FE	871,621	76.2650	1,041,017	1,365,000	979,806		25,647				2.670	N/A			07/20/2016	07/01/2033
57563R-RE-1	MASSACHUSETTS EDL FING AUTH ED			1	1.C FE	8,070,000	101.7740	8,213,162	8,070,000	8,070,000					3.605	3.600	JJ	49,295		10/23/2020	07/01/2036
57582P-UE-8	MAS 5.456 12/1/2039				1.B FE	11,157,750	147.5650	13,280,850	9,000,000	10,864,535		(65,632)			5.456	3.890	JJ	245,520	491,040	03/04/2016	12/01/2039
57582P-WH-9	MAS 4.5 8/1/2031				1.B FE	2,228,380	128.3470	2,566,940	2,000,000	2,163,087		(14,496)			4.500	3.470	FA	37,500	90,000	03/07/2016	08/01/2031
57584Y-D3-0	MA WELLFORCE 2020D				2.A FE	2,350,000	103.9920	2,443,812	2,350,000	2,350,000					3.520	3.520	AO	20,680	17,403	07/09/2020	10/01/2046
57586N-3A-7	MASSACHUSETTS MFA 2018C			2	1.C FE	1,710,000	102.1830	1,747,329	1,710,000	1,710,000					4.484	4.480	JD	6,390	82,264	10/30/2018	12/01/2033
57586N-3B-5	MASSACHUSETTS MFA 2018C			2	1.C FE	1,095,000	102.0330	1,117,261	1,095,000	1,095,000					4.612	4.610	JD	4,208	54,245	10/30/2018	12/01/2038
57586N-MV-0	MA STATE HOUSING FIN AGENCY 2012C			1,2	1.C FE	982,851	100.9470	989,281	980,000	980,641		(312)			4.836	4.800	JD	3,949	47,393	09/27/2012	06/01/2043
57586N-MW-8	MA STATE HOUSING FIN AGENCY 2012C			1,2	1.C FE	155,000	101.0070	156,561	155,000	155,000					4.029	4.020	JD	520	6,245	09/14/2012	12/01/2027
57586N-MX-6	MA STATE HOUSING FIN AGENCY 2012C			1,2	1.C FE	165,000	100.9580	166,581	165,000	165,000					4.511	4.510	JD	620	7,443	09/14/2012	12/01/2032
57586N-RT-0	MASSACHUSETTS ST HSG FIN AGY			1,2	1.C FE	135,338	104.5750	141,176	135,000	135,309		(8)			5.086	5.060	JD	572	7,065	09/16/2015	12/01/2041
57586N-YT-2	MA HFA MULTI-FAM 2015B			1,2	1.C FE	990,000	104.0370	1,029,966	990,000	990,000					4.314	4.310	JD	3,559	46,603	03/18/2015	12/01/2035
57586P-3M-6	MA STATE HOUSING FIN AGENCY SER162			1,2	1.B FE	6,350,000	102.1070	6,483,795	6,350,000	6,350,000					3.150	3.150	JD	16,669	200,025	11/29/2012	12/01/2032
57587A-RE-0	MA HOUSING FINANCE AGCY 2016C			1,2	1.C FE	1,645,000	105.6760	1,738,370	1,645,000	1,645,000					4.750	4.750	JD	6,511	78,138	03/16/2016	12/01/2045
575896-TN-5	MA MASSACHUSETTS PORT AUTH 2019A			2	1.C FE	3,992,905	126.4900	4,427,150	3,500,000	3,964,152		(15,452)			5.000	4.010	JJ	87,500	175,000	02/06/2019	07/01/2040
575898-CS-8	MASTRN 6.202 7/1/2031				1.G FE	8,000,000	115.5190	9,241,520	8,000,000	8,000,000					6.202	6.200	JJ	248,080	496,160	06/09/2011	07/01/2031
575898-CT-6	MASTRN 6.352 7/1/2037				1.G FE	3,100,000	125.5240	3,891,244	3,100,000	3,100,000					6.352	6.350	JJ	98,456	196,912	06/09/2011	07/01/2037
575898-DU-2	MASS PORT AUTH BOSFUEL PROJECT			1,2	1.E FE	3,000,000	100.6170	3,018,510	3,000,000	3,000,000					3.660	3.660	JJ	54,900	83,875	09/19/2019	07/01/2049
584556-GW-8	MS UNIV MS MED 2020B			1	1.C FE	32,200,000	101.4470	32,665,934	32,200,000	32,200,000					2.917	2.910	JD	78,273	83,491	10/01/2020	06/01/2041
586054-AD-0	NY MSKCC 2020			1	1.D FE	9,400,000	106.7250	10,032,150	9,400,000	9,400,000					2.955	2.950	JJ	150,459		06/09/2020	01/01/2050
59164G-EZ-1	CO METRO WASTEWATER 2019B			2	1.B FE	10,000,000	107.7180	10,771,800	10,000,000	10,000,000					3.013	3.010	AO	75,325	243,551	11/15/2019	04/01/2036

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
59164G-FA-5	CO METRO WASTEWATER 2019B			2	1.B FE	19,005,500	106.8220	20,296,180	19,000,000	19,004,966		(534)			3.158	3.150	AO	150,005	485,016	01/07/2020	04/01/2041
592112-TL-0	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	4,106,560	120.5070	4,820,280	4,000,000	4,085,565		(9,745)			4.000	3.670	JJ	80,000	160,000	10/16/2018	07/01/2034
592112-TM-8	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	8,173,840	120.2480	9,619,840	8,000,000	8,139,616		(15,859)			4.000	3.730	JJ	160,000	320,000	10/16/2018	07/01/2035
592112-TN-6	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	1,170,298	119.8850	1,378,678	1,150,000	1,166,301		(1,848)			4.000	3.780	JJ	23,000	46,000	10/16/2018	07/01/2036
592112-TP-1	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	3,550,795	119.1650	4,170,775	3,500,000	3,540,842		(4,622)			4.000	3.810	JJ	70,000	140,000	11/02/2018	07/01/2037
592112-TQ-9	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	3,035,940	118.8810	3,566,430	3,000,000	3,028,848		(3,260)			4.000	3.850	JJ	60,000	120,000	10/16/2018	07/01/2038
592247-J9-2	METROPOLITAN PIER & EXPOSITION	@			2.B FE	857,900	74.6710	1,493,420	2,000,000	1,147,668		52,097				4.700	N/A			09/23/2014	12/15/2032
592481-LU-7	METRO ST. LOUIS SEWER DIST			2	1.B FE	7,000,000	108.8540	7,619,780	7,000,000	7,000,000					3.159	3.150	MN	36,855	200,860	11/20/2019	05/01/2038
59266T-MV-0	METRO WATER DIST SO CAL DFRN				1.B FE	14,400,000	100.0000	14,400,000	14,400,000	14,400,000					0.070	0.070	MON	18,895	1,991	10/15/2020	07/01/2047
59333H-BH-8	MIAMI-DADE CNTY FLA PROFESSIONAL S	@			1.E FE	11,410,336	46.3160	24,225,584	52,305,000	15,913,488		823,047				5.380	N/A			09/23/2014	10/01/2045
59333H-BK-1	MIAMI-DADE CNTY FL PROFESSIONA				1.E FE	3,523,457	137.5770	3,638,912	2,645,000	3,278,785		(59,930)			7.083	3.830	AO	46,836	187,345	08/17/2016	10/01/2029
59333H-CA-2	MIAMI-DADE CNTY FLA PROFESSIONAL S	@			1.E FE	17,924,400	48.8490	38,102,220	78,000,000	24,857,535		1,264,365				5.280	N/A			09/23/2014	10/01/2044
59333M-B3-8	MIAEDU 6.485 6/15/2027			1	1.E FE	25,480,000	129.1530	32,908,184	25,480,000	25,480,000					6.485	6.480	JD	73,439	1,652,378	06/11/2010	06/15/2027
59333M-XE-0	MIAEDU 0 12/15/2026	@			1.D FE	36,836,500	110.1280	55,064,000	50,000,000	44,912,823		801,937				1.800	N/A			11/30/2009	12/15/2026
59333N-NF-6	MIAMI-DADE CNTY FLA	@			1.E FE	1,164,300	65.6110	6,561,100	10,000,000	2,880,623		218,868				8.060	N/A			07/02/2009	10/01/2036
59333N-NG-4	MIAMI-DADE CNTY FLA	@			1.E FE	1,284,000	63.2600	7,591,200	12,000,000	3,183,806		242,471				8.080	N/A			07/02/2009	10/01/2037
59333N-NH-2	MIAMI-DADE CNTY FLA	@			1.E FE	5,898,000	60.9520	36,571,200	60,000,000	14,656,800		1,118,816				8.100	N/A			07/02/2009	10/01/2038
59333N-NK-5	MIAMI-DADE CNTY FLA	@			1.E FE	4,143,500	56.5050	28,252,500	50,000,000	10,342,042		793,106				8.140	N/A			07/02/2009	10/01/2040
59333N-NM-1	FL MIAMI-DADE CNTY SPL OBLIG	@			1.E FE	10,306,921	52.1400	16,945,500	32,500,000	12,738,284		536,891				4.350	N/A			01/29/2016	10/01/2042
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	13,108,580	48.0720	28,001,940	58,250,000	17,860,086		867,238				5.040	N/A			10/08/2014	10/01/2044
59333N-NQ-2	FL MIAMI-DADE CNTY SPL OBLIG	@			1.E FE	2,608,185	46.0910	4,839,555	10,500,000	3,359,003		150,696				4.620	N/A			01/20/2016	10/01/2045
59333P-2R-8	FL MIAMI DADE AIRPORT 2017B			2	1.F FE	3,802,063	108.1520	4,055,700	3,750,000	3,795,769		(5,972)			3.732	3.520	AO	34,988	139,950	12/09/2019	10/01/2037
59333P-6M-5	MIAMI-DADE CNTY FLA AVIATION R			1	1.F FE	475,000	102.5060	486,904	475,000	475,000					3.270	3.270	AO	604		12/03/2020	10/01/2041
59333P-V8-8	FL MIAMI DADE AIRPORT 2016B			1,2	1.F FE	5,775,000	107.4800	6,206,970	5,775,000	5,775,000					3.706	3.700	AO	53,505	214,022	08/04/2016	10/01/2035
59333P-W2-0	FL MIAMI DADE AIRPORT 2016B			1,2	1.F FE	3,000,000	106.7550	3,202,650	3,000,000	3,000,000					3.856	3.850	AO	28,920	115,680	08/04/2016	10/01/2041
59333P-W4-6	FL MIAMI DADE AIRPORT 2016B			1,2	1.F FE	19,105,000	108.0390	20,640,851	19,105,000	19,105,000					3.556	3.550	AO	169,843	679,374	08/04/2016	10/01/2033
59334P-DA-2	MIATRN 5.624 7/1/2040				1.C FE	1,282,000	143.4900	1,434,900	1,000,000	1,243,049		(9,559)			5.624	3.730	JJ	28,120	56,240	08/24/2016	07/01/2040
593791-FU-5	OH MIAMI UNIVERSITY SERIES 2011			1,2	1.D FE	1,054,950	103.0420	1,030,420	1,000,000	1,004,537		(6,581)			5.000	4.300	MS	16,667	50,000	11/17/2011	09/01/2031
59447P-D7-3	MI DETROIT WATER SR LIEN 2014D2 AG			1,2	1.E FE	3,408,350	115.1500	3,592,680	3,120,000	3,235,267		(30,197)			5.000	3.860	JJ	78,000	156,000	08/28/2014	07/01/2026
59447P-D8-1	MI DETROIT WATER SR LIEN 2014D2 AG			1,2	1.E FE	4,345,840	115.0380	4,601,520	4,000,000	4,138,515		(36,231)			5.000	3.930	JJ	100,000	200,000	08/28/2014	07/01/2027
59447P-D9-9	MI DETROIT WATER SR LIEN 2014D2 AG			1,2	1.E FE	1,641,629	114.9250	1,758,353	1,530,000	1,574,906		(11,704)			5.000	4.090	JJ	38,250	76,500	08/28/2014	07/01/2028
59447P-ZH-7	MI DETROIT SEWER SR LIEN 2014-C3			1,2	1.E FE	2,457,945	115.1500	2,590,875	2,250,000	2,333,125		(21,777)			5.000	3.860	JJ	56,250	112,500	08/28/2014	07/01/2026
59447P-ZJ-3	MI DETROIT SEWER SR LIEN 2014-C3			1,2	1.E FE	15,210,440	115.0380	16,105,320	14,000,000	14,484,804		(126,808)			5.000	3.930	JJ	350,000	700,000	08/28/2014	07/01/2027
59447P-ZK-0	MI DETROIT SEWER SR LIEN 2014-C3			1,2	1.E FE	3,218,880	114.9250	3,447,750	3,000,000	3,088,050		(22,948)			5.000	4.090	JJ	75,000	150,000	08/28/2014	07/01/2028
59447P-ZM-6	MI DETROIT SEWER SR LIEN 2014-C3			1,2	1.E FE	2,091,632	114.7010	2,294,020	2,000,000	2,048,261		(12,533)			5.000	4.250	JJ	50,000	100,000	05/01/2017	07/01/2030
59447T-J2-0	MICHIGAN FIN AUTH REV	@			2.C FE	9,602,630	24.5360	10,305,120	42,000,000	9,681,783		79,153				6.090	N/A			11/23/2020	06/01/2045
594610-8B-6	MI STATE GO 2012A			1,2	1.C FE	10,325,800	104.1740	10,417,400	10,000,000	10,051,442		(36,054)			3.750	3.360	MN	47,917	375,000	05/16/2012	05/15/2025
594610-8C-4	MI STATE GO 2012A			1,2	1.C FE	2,063,140	104.0340	2,080,680	2,000,000	2,010,013		(7,009)			3.850	3.470	MN	9,839	77,000	05/16/2012	05/15/2026

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
594654-EU-5	MI MICHIGAN STATE HOUSING DEV AUTH			2	1.C FE	3,156,920	110.6250	3,318,750	3,000,000	3,149,373		(5,717)			3.650	3.290	JD	9,125	109,500	08/27/2019	12/01/2039
594654-EX-9	MI MICHIGAN STATE HOUSING DEV AUTH			2	1.C FE	983,331	110.5340	994,806	900,000	980,515		(2,139)			4.000	3.440	JD	3,000	36,000	08/26/2019	12/01/2044
59465M-6K-6	MI MICHIGAN STATE HSG DEV 2019A			2	1.C FE	1,000,000	107.2160	1,072,160	1,000,000	1,000,000					3.000	3.000	AO	7,500	30,000	07/11/2019	10/01/2039
59465M-6L-4	MI MICHIGAN STATE HSG DEV 2019A			2	1.C FE	2,001,960	107.2150	2,144,300	2,000,000	2,001,677		(188)			3.250	3.230	AO	16,250	65,000	07/16/2019	10/01/2044
59465M-6M-2	MI MICHIGAN STATE HSG DEV 2019A			2	1.C FE	2,500,000	106.3760	2,659,400	2,500,000	2,500,000					3.350	3.350	AO	20,938	83,750	07/11/2019	10/01/2049
59465M-W5-0	MI STATE HOUSING DEV AUTH 2016B			1,2	1.C FE	1,000,000	108.2780	1,082,780	1,000,000	1,000,000					3.066	3.060	AO	7,665	30,660	08/12/2016	04/01/2027
59465M-W6-8	MI STATE HOUSING DEV AUTH 2016B			1,2	1.C FE	1,000,000	107.9250	1,079,250	1,000,000	1,000,000					3.116	3.110	AO	7,790	31,160	08/12/2016	10/01/2027
59465M-W8-4	MI STATE HOUSING DEV AUTH 2016B			1,2	1.C FE	1,735,000	107.5640	1,866,235	1,735,000	1,735,000					3.216	3.210	AO	13,949	55,798	08/12/2016	10/01/2028
59465M-W9-2	MI STATE HOUSING DEV AUTH 2016B			1,2	1.C FE	3,220,000	107.5140	3,461,951	3,220,000	3,220,000					3.736	3.730	AO	30,075	120,299	08/12/2016	10/01/2033
594712-VC-2	MI MICHIGAN STATE UNIV 2019			2	1.C FE	1,808,258	117.6640	2,059,120	1,750,000	1,798,897		(5,099)			4.000	3.600	FA	26,444	70,000	02/08/2019	02/15/2039
60012P-FR-0	CA MILLBRAE SCH DIST 2019			2	1.B FE	1,620,000	105.9150	1,715,823	1,620,000	1,620,000					3.229	3.220	JJ	26,155	31,241	11/01/2019	07/01/2042
60416S-W3-0	MN MINNESOTA HFA 2019G			1	B FE	1,040,000	99.8760	1,038,710	1,040,000	1,040,000					3.164	3.160	JJ	16,453	29,452	08/21/2019	01/01/2040
60535Q-TU-4	MS HOME CORP HOUSING REV			2	1.A FE	1,000,000	106.6530	1,066,530	1,000,000	1,000,000					2.400	2.400	JD	2,000	24,000	09/10/2019	12/01/2034
60535Q-TV-2	MS HOME CORP HOUSING REV			2	1.A FE	3,000,000	105.9070	3,177,210	3,000,000	3,000,000					2.650	2.650	JD	6,625	79,500	09/10/2019	12/01/2039
60535Q-TW-0	MS HOME CORP HOUSING REV			2	1.A FE	1,000,000	107.5400	1,075,400	1,000,000	1,000,000					2.875	2.870	JD	2,396	28,750	09/10/2019	12/01/2043
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT			2	1.B FE	2,361,440	107.2720	2,531,619	2,360,000	2,361,371		(54)			3.000	2.990	MN	11,800	71,174	09/18/2019	11/01/2039
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT			2	1.B FE	3,080,000	106.9030	3,292,612	3,080,000	3,080,000					3.200	3.200	MN	16,427	99,049	06/27/2019	11/01/2044
60637B-WH-9	MO MISSOURI HOUSING DEV COMM 2019C			2	1.B FE	2,025,000	105.3980	2,134,310	2,025,000	2,025,000					2.750	2.750	MN	9,281	54,982	10/10/2019	11/01/2039
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C			2	1.B FE	1,235,000	105.7940	1,306,556	1,235,000	1,235,000					3.000	3.000	MN	6,175	36,573	10/10/2019	11/01/2044
60637B-WL-0	MO MISSOURI HOUSING DEV COMM 2019C			2	1.B FE	3,955,000	104.9360	4,150,219	3,955,000	3,955,000					3.000	3.000	MN	19,775	119,091	10/10/2019	11/01/2049
611594-GB-2	CA MONROVIA USD 2001B	@			1.E FE	1,238,720	85.0090	1,700,180	2,000,000	1,418,871		45,285				3.270	N/A			10/19/2016	08/01/2031
611594-GC-0	CA MONROVIA USD 1997B	@			1.E FE	1,754,935	82.6950	2,398,155	2,900,000	1,950,808		60,507				3.170	N/A			08/17/2017	08/01/2033
611594-JX-1	MRVSCD 0 08/01/2034	@			1.E FE	716,080	78.2270	3,129,080	4,000,000	1,486,821		104,475				7.420	N/A			12/09/2010	08/01/2034
611594-JY-9	MRVSCD 0 08/01/2033	@			1.E FE	788,659	72.8080	2,930,522	4,025,000	1,743,189		132,564				8.060	N/A			12/09/2010	08/01/2033
611594-JZ-6	MRVSCD 0 08/01/2036	@			1.E FE	1,794,848	71.8980	8,505,533	11,830,000	3,817,545		276,762				7.660	N/A			12/09/2010	08/01/2036
611594-KJ-0	MRVSCD 7.5 08/01/2037				1.E FE	2,500,000	170.3740	4,259,350	2,500,000	2,500,000					7.500	7.500	FA	78,125	187,500	12/09/2010	08/01/2037
625506-HW-3	MUL 0 6/1/2028	@			1.A FE	9,774,547	86.3190	17,263,800	20,000,000	12,386,877		774,859				6.560	N/A			05/01/2017	06/01/2028
625506-HX-1	MUL 0 6/1/2029	@			1.A FE	5,168,400	83.5500	16,710,000	20,000,000	11,602,609		726,847				6.570	N/A			06/25/2008	06/01/2029
625506-HY-9	MUL 0 6/1/2030	@			1.A FE	6,043,000	80.4710	20,117,750	25,000,000	13,582,367		852,097				6.580	N/A			06/25/2008	06/01/2030
62952E-AE-7	NY NYU HOSP CENTER 2017A			2	1.G FE	4,672,720	122.3150	5,687,648	4,650,000	4,670,936		(510)			4.368	4.330	JJ	101,556	203,112	05/23/2017	07/01/2047
62954R-AA-4	NY NYU LANGONE HOSP 2020B			1	1.G FE	13,000,000	105.0720	13,659,360	13,000,000	13,000,000					3.380	3.380	JJ	219,700	179,422	01/28/2020	07/01/2055
63607V-AB-2	NATIONAL FIN AUTH N H FED LEAS			1	1.G FE	5,000,000	103.5080	5,175,400	5,000,000	5,000,000					3.278	3.270	AO	13,658		11/19/2020	10/01/2037
63968M-TM-1	NE NEBRASKA INV FIN AUTH HSG REV			2	1.B FE	7,000,000	109.0320	7,632,240	7,000,000	7,000,000					3.400	3.400	MS	79,333	238,000	03/27/2019	09/01/2039
641279-MR-2	NV - NEVADA HOUSING DIVISION			2	1.B FE	1,985,000	110.1530	2,186,537	1,985,000	1,985,000					3.200	3.200	AO	15,880	63,520	05/16/2019	10/01/2039
641279-MU-5	NV - NEVADA HOUSING DIVISION			2	1.B FE	1,345,000	107.4570	1,445,297	1,345,000	1,345,000					3.400	3.400	AO	11,433	45,730	05/16/2019	10/01/2049
641279-NS-9	NV ST HSG DIV 2019B			2	1.B FE	5,380,000	107.9620	5,808,356	5,380,000	5,380,000					3.000	3.000	AO	40,350	161,400	07/10/2019	10/01/2039
641279-NT-7	NV ST HSG DIV 2019B			2	1.B FE	2,480,000	108.3250	2,686,460	2,480,000	2,480,000					3.250	3.250	AO	20,150	80,600	07/10/2019	10/01/2044
64577B-4G-6	NJ MONTCLAIR PROP LLC STD HSG			2	1.F FE	596,081	122.2640	635,773	520,000	574,202		(7,500)			5.000	3.190	JD	2,167	26,000	12/21/2017	06/01/2030
64577B-4H-4	NJ MONTCLAIR PROP LLC STD HSG			2	1.F FE	1,631,716	121.8360	1,742,255	1,430,000	1,573,822		(19,855)			5.000	3.250	JD	5,958	71,500	12/21/2017	06/01/2031
64577B-4K-7	NJ MONTCLAIR PROP LLC STD HSG			2	1.F FE	2,538,158	119.7960	2,695,410	2,250,000	2,455,864		(28,261)			5.000	3.400	JD	9,375	112,500	12/21/2017	06/01/2037
64577B-4L-5	NJ MONTCLAIR PROP LLC STD HSG			2	1.F FE	1,403,663	118.1790	1,477,238	1,250,000	1,359,866		(15,048)			5.000	3.460	JD	5,208	62,500	12/21/2017	06/01/2042
645913-BB-9	NJ ST EDA PENSION	@			1.F FE	2,088,909	98.5530	2,473,680	2,510,000	2,339,095		76,446				3.350	N/A			08/02/2017	02/15/2023

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
645913-BD-5	NJ ST EDA PENSION	@			1.F FE	4,697,420	95.2850	6,193,525	6,500,000	5,554,445		207,834				3.850	N/A			08/04/2016	02/15/2025
646066-7K-0	NJ COLLEGE OF NEW JERSEY 2020D			1	1.F FE	19,205,000	102.9330	19,768,283	19,205,000	19,205,000					3.513	3.510	JJ	324,217		06/19/2020	07/01/2042
646108-G9-5	NEW JERSEY ST HSG & MTGE FIN A			2	1.D FE	2,965,000	105.2370	3,120,277	2,965,000	2,965,000					3.300	3.300	MN	16,308	85,614	12/04/2019	11/01/2034
646108-H2-9	NEW JERSEY ST HSG & MTGE FIN A			2	1.D FE	5,000,000	104.5940	5,229,700	5,000,000	5,000,000					3.600	3.600	MN	30,000	157,500	12/04/2019	11/01/2039
646108-QN-3	NJ NEW JERSEY MFH MTGE AGCY 2015E			1,2	1.D FE	7,047,934	108.0220	7,561,540	7,000,000	7,024,150		(5,708)			4.471	4.370	MN	52,165	312,970	06/29/2016	11/01/2037
646136-ES-6	NEW JERSEY ST TRANSN TR FD AUTH	@			1.F FE	30,088,584	86.8000	41,481,720	47,790,000	35,056,455		1,192,188				3.490	N/A			07/25/2016	12/15/2029
646136-EV-9	NJ TTF 2006C	@			1.F FE	18,451,715	79.6840	33,666,490	42,250,000	24,219,498		1,100,531				4.690	N/A			02/04/2016	12/15/2032
646136-EW-7	NEW JERSEY ST TRANSN TR FD AUTH	@			1.F FE	30,203,976	77.3540	44,323,842	57,300,000	35,543,901		1,286,270				3.720	N/A			07/25/2016	12/15/2033
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH				2.A FE	3,676,689	138.5900	4,109,194	2,965,000	3,673,978		(2,711)			6.561	4.700	JD	8,646	97,267	11/10/2020	12/15/2040
646139-X8-3	NJSTRN 7.102 1/1/2041				1.F FE	32,159,161	163.4830	51,273,173	31,363,000	32,119,562		(32,364)			7.102	6.820	JJ	1,113,700	2,227,400	10/04/2019	01/01/2041
64613A-BP-6	NEW JERSEY HOUSING MTGE AGCY 2019C			2	1.C FE	5,735,000	111.4820	6,393,493	5,735,000	5,735,000					3.500	3.500	AO	50,181	200,725	02/14/2019	10/01/2034
647201-FV-9	NM NEW MEXICO MTGE FIN AGCY 2019C				1.A FE	1,330,000	110.5730	1,470,621	1,330,000	1,330,000					3.350	3.350	JJ	22,278	44,555	04/11/2019	07/01/2039
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C				1.A FE	1,340,000	109.4800	1,467,032	1,340,000	1,340,000					3.600	3.600	JJ	24,120	48,240	04/11/2019	07/01/2044
647201-GZ-9	NM NEW MEXICO MFA 2019D			2	1.A FE	990,000	107.5600	1,064,844	990,000	990,000					3.000	3.000	JJ	14,850	26,070	07/10/2019	07/01/2039
647201-HA-3	NM NEW MEXICO MFA 2019D			2	1.A FE	1,240,000	107.8900	1,337,836	1,240,000	1,240,000					3.250	3.250	JJ	20,150	35,374	07/10/2019	07/01/2044
647201-HB-1	NM NEW MEXICO MFA 2019D			2	1.A FE	990,000	107.3520	1,062,785	990,000	990,000					3.350	3.350	JJ	16,583	29,112	07/10/2019	07/01/2049
64966J-E7-7	NEW YORK NY			1	1.D FE	14,400,000	100.0000	14,400,000	14,400,000	14,400,000					0.100	0.100	MON	1,200	2,101	10/15/2020	04/01/2042
64971P-KP-9	NY YANKEE STADIUM 2020B				1.F FE	250,000	101.3620	253,405	250,000	250,000					2.731	2.730	MS	1,612		09/24/2020	03/01/2034
64971P-KQ-7	NY YANKEE STADIUM 2020B				1.F FE	1,000,000	100.8870	1,008,870	1,000,000	1,000,000					2.781	2.780	MS	6,566		09/24/2020	03/01/2035
64971Q-5X-7	NY TFA PIT 2013 I			1,2	1.A FE	2,225,380	110.3640	2,207,280	2,000,000	2,060,700		(24,505)			5.000	3.630	MN	16,667	100,000	06/13/2013	05/01/2031
64971Q-7N-7	NY TFA PIT 2014 A-2			1,2	1.A FE	14,674,743	109.0490	16,308,278	14,955,000	14,785,648		17,779			4.200	4.370	MN	104,685	628,110	11/27/2013	11/01/2028
64972E-CY-3	NY NYC HDC 2019A-3			2	1.C FE	3,000,000	109.9190	3,297,570	3,000,000	3,000,000					3.450	3.450	MN	17,250	103,500	02/07/2019	11/01/2034
64972E-CZ-0	NYC			2	1.C FE	1,000,000	110.1750	1,101,750	1,000,000	1,000,000					3.800	3.800	MN	6,333	38,000	02/07/2019	11/01/2039
64972E-FD-6	NY NYC HDC 2019			2	1.C FE	2,000,000	108.9090	2,178,180	2,000,000	2,000,000					3.400	3.400	MN	11,333	68,000	04/05/2019	11/01/2039
64972E-FE-4	NY NYC HDC 2019			2	1.C FE	2,000,000	107.7120	2,154,240	2,000,000	2,000,000					3.550	3.550	MN	11,833	71,000	04/05/2019	11/01/2044
64972E-HJ-1	NY NYC HDC 2019			2	1.C FE	5,000,000	105.9340	5,296,700	5,000,000	5,000,000					3.000	3.000	MN	25,000	150,000	06/13/2019	11/01/2039
64972F-K6-2	NY NYC WATER WFRN			1	1.B FE	9,755,000	100.0000	9,755,000	9,755,000	9,755,000					0.090	0.090	MON	401	1,762	10/21/2020	06/15/2041
64972G-SK-1	NEW YORK CITY NY MUNI WTR FIN AUTH			1	1.B FE	1,985,000	115.5270	2,310,540	2,000,000	1,985,308		308			4.000	4.040	JD	3,556	80,000	03/23/2020	06/15/2049
64987D-WR-1	NEW YORK ST HSG FIN AGY			2	1.C FE	250,000	109.8540	274,635	250,000	250,000					3.550	3.550	MN	1,479	8,875	03/13/2019	11/01/2039
64987D-XL-3	NEW YORK ST HSG FIN AGY			2	1.C FE	750,000	109.8540	823,905	750,000	750,000					3.550	3.550	MN	4,438	26,625	03/13/2019	11/01/2039
649883-TM-7	NY ST MORT AGY SFM			1,2	1.B FE	2,330,000	101.9230	2,374,806	2,330,000	2,330,000					4.203	4.200	AO	24,482	97,930	07/12/2012	10/01/2027
649883-ZZ-1	NY STATE MORTGAGE AGCY SERIES 188			1	1.B FE	482,740	104.5790	486,292	465,000	480,837		(1,903)			3.850	2.550	AO	4,476	8,951	08/24/2020	10/01/2044
64988Y-AB-3	NY STATE MORTGAGE AGCY SER 217			2	1.B FE	2,000,000	111.4260	2,228,520	2,000,000	2,000,000					3.625	3.620	AO	18,125	72,500	03/01/2019	04/01/2039
64988Y-AC-1	NY STATE MORTGAGE AGCY SER 217			2	1.B FE	2,485,000	110.6610	2,749,926	2,485,000	2,485,000					3.800	3.800	AO	23,608	94,430	03/01/2019	04/01/2045
64988Y-BZ-9	NY STATE OF NY MTGE AGCY 220			2	1.B FE	9,545,000	105.7480	10,093,647	9,545,000	9,545,000					2.400	2.400	AO	57,270	232,262	09/12/2019	10/01/2034
64988Y-CA-3	NY STATE OF NY MTGE AGCY 220			2	1.B FE	18,000,000	105.7910	19,042,380	18,000,000	18,000,000					2.600	2.600	AO	117,000	474,500	09/12/2019	10/01/2039
64988Y-CB-1	NY STATE OF NY MTGE AGCY 220			2	1.B FE	17,890,000	106.6650	19,082,369	17,890,000	17,890,000					2.850	2.850	AO	127,466	516,946	09/12/2019	10/01/2044
64988Y-CC-9	NY STATE OF NY MTGE AGCY 220			2	1.B FE	5,000,000	106.5500	5,327,500	5,000,000	5,000,000					2.950	2.950	AO	36,875	149,549	09/12/2019	10/01/2049
64988Y-CT-2	NY NEW YORK MTGE AGCY 222			2	1.B FE	2,960,000	103.5260	3,064,370	2,960,000	2,960,000					3.000	3.000	AO	22,200	90,033	09/12/2019	10/01/2033
64988Y-HQ-3	NEW YORK ST MTG AGY HOMEOWNER			1	1.B FE	1,013,780	100.6600	1,006,600	1,000,000	1,013,436		(344)			3.200	3.020	AO	8,178		09/14/2020	10/01/2050
64989K-GQ-3	NY POWER AUTHORITY 2007C				1.C FE	81,302,000	134.8300	82,731,688	61,360,000	81,192,247		(109,753)			5.905	3.370	MN	309,903		10/29/2020	11/15/2037
64989K-LD-6	NY STATE POWER AUTHORITY 2020A			1	1.C FE	13,030,800	119.0650	14,287,800	12,000,000	13,014,556		(16,244)			4.000	3.480	MN	61,333	244,000	04/30/2020	11/15/2045

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
649902-2E-2	NY DORM-TXB-H-GEN PUR	@			1.B FE	2,792,628	125.4650	2,779,050	2,215,000	2,618,597		(42,381)				2.820	N/A	34,495	117,151	09/09/2016	03/15/2033
649902-2F-9	NEW YORK ST DORM AUTH ST PERS INCO				1.B FE	5,965,086	139.1780	6,569,202	4,720,000	5,754,749		(46,095)			5.389	3.590	MS	74,895	254,361	02/09/2016	03/15/2040
649902-T3-7	NY DASNY PIT 2010D				1.B FE	5,358,340	139.7690	5,695,587	4,075,000	5,125,429		(53,948)			5.600	3.370	MS	67,192	228,200	05/25/2016	03/15/2040
649902-T4-5	NYSHGR 5.051 9/15/2027				1.B FE	5,225,000	126.1190	6,589,718	5,225,000	5,225,000					5.051	5.050	MS	77,708	263,915	09/16/2010	09/15/2027
64990F-MT-8	NEW YORK ST DORM AUTH ST PERS INCO				1.C FE	4,472,675	134.5110	4,707,885	3,500,000	4,236,311		(53,793)			5.628	3.340	MS	58,000	196,980	06/22/2016	03/15/2039
649902-ZR-7	NYSHGR 0 9/15/2025	@			1.B FE	12,093,200	110.0380	15,405,320	14,000,000	13,406,426		122,864				0.920	N/A			10/08/2009	09/15/2025
649907-UA-8	NY DASNY SUNY DORMS 2013A			1,2	1.E FE	266,130	112.0710	280,178	250,000	254,750		(1,766)			5.000	4.190	JJ	6,250	12,500	08/22/2013	07/01/2026
64990C-ZW-4	NY NEW YORK UNIV 2017B			2	1.D FE	14,550,000	110.7830	16,118,927	14,550,000	14,550,000					3.998	3.990	JJ	290,855	581,709	05/17/2017	07/01/2039
64990F-PV-0	NEW YORK ST DORM AUTH ST PERS			1	1.C FE	21,820,040	116.7370	25,682,140	22,000,000	21,824,163		4,123			4.000	4.050	FA	332,444	542,667	03/20/2020	02/15/2047
64990F-RB-2	NEW YORK ST DORM AUTH REVS ST			1	1.C FE	28,750,000	109.0310	31,346,413	28,750,000	28,750,000					3.110	3.110	FA	337,781	551,377	12/19/2019	02/15/2039
64990G-3A-8	NY MAIMONIDES MED CTR 2020			1	1.B FE	223,468	116.6430	233,286	200,000	223,188		(280)			4.000	3.260	FA	3,222		07/17/2020	08/01/2043
64990G-A6-9	NY NEW YORK UNIV 2020B			1	1.D FE	70,000,000	101.3640	70,954,800	70,000,000	70,000,000					2.694	2.690	JJ	942,900	581,455	02/26/2020	07/01/2040
64990G-A7-7	NY NEW YORK UNIV 2020B			1	1.D FE	26,000,000	99.4460	25,855,960	26,000,000	26,000,000					2.774	2.770	JJ	360,620	222,382	02/26/2020	07/01/2043
64990G-JY-9	NY DORM AUTH NYU 2018B-1			1,2	1.D FE	6,006,433	111.6760	6,700,560	6,000,000	6,005,975		(198)			4.294	4.280	JJ	128,820	257,640	02/13/2019	07/01/2044
64990G-WW-8	NEW YORK ST DORM AUTH REV			1	1.E FE	21,717,910	105.4720	22,897,971	21,710,000	21,717,521		(347)			3.142	3.130	JJ	341,064	394,118	11/22/2019	07/01/2043
650035-6A-1	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	6,912,680	111.8290	7,828,030	7,000,000	6,928,887		5,695			3.420	3.530	MS	70,490	239,400	01/09/2018	03/15/2031
650035-VB-1	NEW YORK ST URBAN DEV CORP REV				1.B FE	7,900,752	136.8840	8,664,757	6,330,000	7,517,480		(88,886)			5.838	3.690	MS	108,811	369,545	07/06/2017	03/15/2040
650116-DY-9	NEW YORK ST TRANSPRTN DEV CORP				2.B FE	1,000,000	100.0910	1,000,910	1,000,000	1,000,000					1.360	1.360	JD	1,133		11/25/2020	12/01/2021
650116-DZ-6	NEW YORK ST TRANSPRTN DEV CORP				2.B FE	950,000	100.2670	952,537	950,000	950,000					1.610	1.610	JD	1,275		11/25/2020	12/01/2022
652113-WT-4	NEWPORT-MESA CALIF UNI SCH DIST	@			1.B FE	461,790	72.4240	724,240	1,000,000	511,438		19,136				3.850	N/A			04/25/2018	08/01/2038
652113-XC-0	CA NEWPORT MESA USD 2017	@		2	1.B FE	552,188	56.6670	708,338	1,250,000	619,650		22,131				3.670	N/A			10/26/2017	08/01/2039
652113-XD-8	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,639,480	54.1400	2,165,600	4,000,000	1,870,200		71,211				3.920	N/A			07/14/2017	08/01/2040
652113-XE-6	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,038,916	51.6250	1,373,225	2,660,000	1,186,700		45,634				3.960	N/A			07/14/2017	08/01/2041
652113-XH-9	CA NEWPORT MESA USD 2017	@		2	1.B FE	369,901	45.1470	474,044	1,050,000	412,785		16,004				3.990	N/A			03/21/2018	08/01/2044
652113-XK-2	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,906,740	41.3920	2,483,520	6,000,000	2,177,188		83,503				3.940	N/A			08/01/2017	08/01/2046
652643-BS-5	NWTSCD 7.26 3/1/2024				1.B FE	3,115,000	109.0490	3,396,876	3,115,000	3,115,000					1.060	1.060	MS	11,006	33,019	09/03/2009	03/01/2024
654812-JH-0	NIXSCD 7.25 3/15/2024				1.B FE	5,000,000	108.3970	5,419,850	5,000,000	5,000,000					0.860	0.860	MS	14,333	43,000	08/21/2009	03/15/2024
655162-FX-8	NOBSCD 6.5 07/15/2030			1,2	1.B FE	5,285,000	100.1760	5,294,302	5,285,000	5,285,000					6.500	6.500	JJ	158,403	343,525	12/02/2010	07/15/2030
658909-UZ-7	ND NORTH DAKOTA HOUSING 2019C			2	1.B FE	4,745,000	108.3610	5,141,729	4,745,000	4,745,000					3.200	3.200	JJ	75,920	156,952	05/22/2019	07/01/2039
660043-DR-8	NJ N HUDSON SEWER AUTH			2	1.F FE	1,000,000	108.3330	1,083,330	1,000,000	1,000,000					3.378	3.370	JD	3,660	34,625	11/12/2019	06/01/2034
662352-A*-4	NORTH SHORE-LONG ISLAND JEWISH HEA				1.G	4,880,655	110.0000	4,950,000	4,500,000	4,736,814		(30,270)			4.200	3.160	MN	220,500		08/15/2016	05/01/2030
66285W-A9-7	N TX TOLLWAY AUTH REVENUE			1	1.E FE	3,100,000	103.1940	3,199,014	3,100,000	3,100,000					3.029	3.020	JJ	16,432		10/02/2020	01/01/2040
66285W-B3-9	NORTH TEX TWY AUTH REV			1	1.E FE	3,000,000	102.9110	3,087,330	3,000,000	3,000,000					3.334	3.330	JJ	17,504		10/02/2020	01/01/2052
66285W-BU-9	NORTH TEX TWY AUTH REV	@			1.E FE	4,575,675	89.2320	5,800,080	6,500,000	4,992,992		161,939				3.320	N/A			05/01/2018	01/01/2029
66285W-BV-7	NRTTRN 0 1/1/2030	@			1.E FE	5,703,907	86.7820	17,699,189	20,395,000	11,766,460		697,575				6.200	N/A			03/11/2009	01/01/2030
66285W-BW-5	TX NORTH TEXAS TOLLWAY AUTH 2008D	@			1.E FE	16,712,500	84.6580	21,164,500	25,000,000	18,870,165		523,410				2.830	N/A			08/29/2016	01/01/2031
66285W-BY-1	NORTH TEX TWY AUTH REV	@			1.E FE	10,334,285	79.8670	14,775,395	18,500,000	12,013,903		424,524				3.630	N/A			10/19/2016	01/01/2033
66285W-BZ-8	NORTH TEX TWY AUTH REV	@			1.E FE	24,045,750	77.5630	34,903,350	45,000,000	28,011,297		1,003,053				3.680	N/A			10/19/2016	01/01/2034
66285W-CA-2	NORTH TEX TWY AUTH REV	@			1.E FE	25,577,500	75.5340	37,767,000	50,000,000	29,844,668		1,079,999				3.720	N/A			10/19/2016	01/01/2035
66285W-CB-0	NORTH TEX TWY AUTH REV	@			1.E FE	9,069,810	73.3230	13,564,755	18,500,000	10,596,009		386,449				3.750	N/A			10/19/2016	01/01/2036
66285W-CD-6	NORTH TEX TWY AUTH REV	@			1.E FE	4,238,785	68.9150	6,498,685	9,430,000	4,964,296		183,874				3.810	N/A			10/19/2016	01/01/2038
66285W-EE-2	NRTTRN 1/1/2042	@		1,2	1.E FE	5,524,458	118.9010	9,607,201	8,080,000	5,799,267		(468,524)				9.300	N/A		500,960	04/15/2009	01/01/2042
663903-JP-8	NORTHEAST OHIO REGIONAL SEWER DIST			1	1.B FE	2,013,470	108.0510	2,161,020	2,000,000	2,012,359		(1,111)			3.100	3.010	MN	7,922	48,222	02/05/2020	11/15/2039
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER DIST			1	1.B FE	7,526,800	107.1670	8,037,525	7,500,000	7,524,595		(2,205)			3.200	3.150	MN	30,667	186,667	02/05/2020	11/15/2044
664754-5M-6	NORTHERN ARIZONA UNIV				1.E FE	4,000,000	109.0920	4,363,680	4,000,000	4,000,000					3.362	3.360	JD	11,207	112,814	12/19/2019	06/01/2039
664754-6W-3	NORTHERN ARIZ UNIV REVS				1.F FE	4,032,038	104.6700	4,558,379	4,355,000	4,042,496		10,459			3.087	3.660	FA	56,016	54,896	03/17/2020	08/01/2039
664754-6X-1	NORTHERN ARIZ UNIV REVS				1.F FE	2,379,605	105.2070	2,751,163	2,615,000	2,384,936		5,332			3.207	3.800	FA	34,943	34,244	03/17/2020	08/01/2043

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
668068-AT-6	NWREDU 5.61 1/15/2027			1	1.B FE	4,860,000	120.3380	5,848,427	4,860,000	4,860,000					5.610	5.610	JJ	125,720	272,646	05/27/2010	01/15/2027
668444-AA-0	NORTHWESTERN UNIVERSITY			1	1.B FE	7,152,540	126.0730	7,564,380	6,000,000	7,113,975		(32,724)			4.198	3.070	JD	20,990	251,880	10/22/2019	12/01/2047
668444-AP-7	IL NORTHWESTERN UNIV			2	1.B FE	13,000,000	108.3860	14,090,180	13,000,000	13,000,000					3.812	3.810	JD	41,297	495,560	10/04/2017	12/01/2050
671205-X4-9	CA OAK GROVE SD 2008A			2	1.D FE	3,347,400	65.7350	4,601,450	7,000,000	3,566,689		180,178				3.140	FA			12/12/2018	08/01/2042
671205-X9-8	CA OAK GROVE SD 2008A			2	1.D FE	1,460,490	67.7390	2,032,170	3,000,000	1,573,524		87,842				3.700	FA			12/12/2018	08/01/2038
671205-ZL-9	CA OAK GROVE USD 2008A	@			1.D FE	1,391,720	89.7090	2,466,998	2,750,000	1,881,637		81,373				4.470	N/A			02/28/2014	08/01/2029
672319-CE-8	CA CITY OF OAKLAND PENSION OB			1	1.C FE	22,898,074	110.6030	25,726,258	23,260,000	23,147,287		34,888			4.350	4.520	JD	44,969	1,011,810	07/13/2012	12/15/2023
672319-CF-5	CA CITY OF OAKLAND PENSION OB				1.C FE	35,866,520	116.2980	41,413,718	35,610,000	35,751,329		(25,397)			4.676	4.580	JD	74,005	1,665,124	02/03/2016	12/15/2025
672325-F7-7	CA OAKLAND USD 2017D			2	1.G FE	2,710,000	112.0900	3,037,639	2,710,000	2,710,000					3.750	3.750	FA	42,344	101,761	05/12/2017	08/01/2030
672325-F8-5	CA OAKLAND USD 2017D			2	1.G FE	2,520,000	111.7840	2,816,957	2,520,000	2,520,000					3.805	3.800	FA	39,953	95,886	05/12/2017	08/01/2031
672325-F9-3	CA OAKLAND USD 2017D			2	1.G FE	3,000,000	111.4440	3,343,320	3,000,000	3,000,000					3.855	3.850	FA	48,188	115,650	05/12/2017	08/01/2032
672325-G2-7	CA OAKLAND USD 2017D			2	1.G FE	1,500,000	110.9430	1,664,145	1,500,000	1,500,000					3.905	3.900	FA	24,406	58,575	05/12/2017	08/01/2033
672325-G3-5	CA OAKLAND USD 2017D			2	1.G FE	2,000,000	110.6040	2,212,080	2,000,000	2,000,000					3.955	3.950	FA	32,958	79,100	05/12/2017	08/01/2034
672325-TT-4	OAKSCD 8/1/2024				1.G FE	13,320,000	114.0310	15,188,929	13,320,000	13,320,000					2.820	2.820	FA	156,510	375,624	07/31/2009	08/01/2024
67232T-BQ-7	CA OAKLAND REDEV SUCCESSOR AGY 201			2	1.D FE	973,940	106.2170	1,062,170	1,000,000	976,273		958			4.000	4.190	MS	13,333	40,000	05/10/2018	09/01/2039
677561-KT-8	OH CLEVELAND CLINIC 2019B			2	1.C FE	4,256,760	118.7090	4,748,360	4,000,000	4,218,270		(23,567)			4.000	3.220	JJ	80,000	160,000	04/17/2019	01/01/2040
677561-KU-5	OH CLEVELAND CLINIC 2019B			2	1.C FE	5,308,150	118.4080	5,920,400	5,000,000	5,262,007		(28,250)			4.000	3.250	JJ	100,000	200,000	04/17/2019	01/01/2041
677561-KV-3	OH CLEVELAND CLINIC 2019B			2	1.C FE	1,059,080	118.0180	1,180,180	1,000,000	1,050,243		(5,410)			4.000	3.280	JJ	20,000	40,000	04/17/2019	01/01/2042
677561-LN-0	OH CLEVELAND CLINIC 2019			1	1.C FE	6,000,000	114.5650	6,873,900	6,000,000	6,000,000					3.276	3.270	JJ	98,280	128,856	10/30/2019	01/01/2042
67756Q-ZT-7	OH OHIO HOUSING FIN AGCY 2019B			2	1.A FE	1,110,000	107.8980	1,197,668	1,110,000	1,110,000					3.000	3.000	MS	11,100	33,892	06/26/2019	09/01/2039
67756Q-ZU-4	OH OHIO HOUSING FIN AGCY 2019B			2	1.A FE	1,770,000	107.9010	1,909,848	1,770,000	1,770,000					3.250	3.250	MS	19,175	58,579	06/26/2019	09/01/2044
67760H-NH-0	OH STATE OF OHIO TURNPIKE 2020			1	1.C FE	17,126,060	102.9790	17,506,430	17,000,000	17,116,926		(9,134)			3.196	3.100	FA	207,030	274,678	03/06/2020	02/15/2048
677704-F4-5	OH OHIO UNIV 2020			1	1.E FE	2,000,000	101.0310	2,020,620	2,000,000	2,000,000					2.400	2.400	JD	4,000	32,000	02/26/2020	12/01/2034
677704-F5-2	OH OHIO UNIV 2020			1	1.E FE	1,000,000	100.5960	1,005,960	1,000,000	1,000,000					2.450	2.450	JD	2,042	16,333	02/26/2020	12/01/2035
67777J-AK-4	OH OHIOHEALTH CORP 2020			1	1.B FE	11,900,000	109.9030	13,078,457	11,900,000	11,900,000					3.042	3.040	MN	46,255	166,921	05/21/2020	11/15/2050
678535-3T-0	OK OKLAHOMA CITY AIR AMT			2	1.F FE	923,109	124.8350	1,036,131	830,000	908,922		(6,783)			5.000	3.790	JJ	20,750	41,500	11/07/2018	07/01/2030
678535-3W-3	OK OKLAHOMA CITY AIR AMT			2	1.F FE	1,098,520	123.0350	1,230,350	1,000,000	1,087,502		(5,267)			5.000	4.090	JJ	25,000	50,000	11/07/2018	07/01/2033
678535-3Z-6	OK OKLAHOMA CITY AIR AMT			2	1.F FE	2,302,087	122.2150	2,590,958	2,120,000	2,286,524		(7,428)			5.000	4.300	JJ	53,000	106,000	11/07/2018	07/01/2036
678535-4B-8	OK OKLAHOMA CITY AIR AMT			2	1.F FE	3,237,660	121.5320	3,645,960	3,000,000	3,220,399		(8,226)			5.000	4.390	JJ	75,000	150,000	11/07/2018	07/01/2038
678535-4C-6	OK OKLAHOMA CITY AIR AMT			2	1.F FE	1,071,790	120.1300	1,201,300	1,000,000	1,068,163		(1,720)			5.000	4.510	JJ	25,000	50,000	11/07/2018	07/01/2043
679191-GY-6	OKLAHOMA STATE UNIV				1.D FE	750,000	109.7300	822,975	750,000	750,000					4.020	4.020	FA	12,563	30,150	04/10/2019	08/01/2039
686053-CT-4	ORSEDU 5.68 6/28				1.E FE	4,562,500	125.0680	6,253,400	5,000,000	4,799,360		27,491			5.680	6.510	JD	789	284,000	01/23/2009	06/30/2028
686053-HD-4	OREGON SCH BRDS ASSN				1.C FE	10,250,635	118.6640	13,079,370	11,022,188	10,735,821		59,780			5.617	6.360	JD	1,720	619,116	01/21/2009	06/30/2028
68607D-UG-8	OREGON ST DEPT OF TRANSPRTN HI			2	1.B FE	8,992,620	109.2600	9,833,400	9,000,000	8,992,971		317			3.168	3.170	MN	36,432	281,160	11/07/2019	11/15/2038
686514-AM-2	FL ORLANDO HEALTH 2020B				1.F FE	2,200,000	102.8960	2,263,712	2,200,000	2,200,000					2.891	2.890	AO	14,840		09/30/2020	10/01/2035
68666P-AA-4	LA ORLEANS PARISH SCHOOL BRD QSCB				1.F FE	8,059,440	100.2420	8,019,360	8,000,000	8,000,645		(7,636)			4.400	4.300	FA	146,667	352,000	12/16/2011	02/01/2021
691879-EY-2	OXNWTR 7.0 06/40				1.F FE	23,000,000	159.3740	36,656,020	23,000,000	23,000,000					7.000	7.000	JD	134,167	1,610,000	01/29/2010	06/01/2040
692020-WB-2	CA OXNARD USD 2006B	@			1.C FE	1,918,658	79.5540	2,740,635	3,445,000	2,089,562		81,928				4.040	N/A			11/08/2018	07/01/2033
696624-AY-1	CA PALM DESERT RDA 2017B				1.C FE	2,210,670	109.2780	2,458,755	2,250,000	2,226,965		4,387			3.250	3.480	AO	18,281	73,125	01/19/2017	10/01/2025
696624-AZ-8	CA PALM DESERT RDA 2017B				1.C FE	1,572,688	111.1620	1,778,592	1,600,000	1,582,612		2,678			3.375	3.580	AO	13,500	54,000	01/19/2017	10/01/2026
696624-BG-9	CA PALM DESERT RDA			2	1.C FE	2,613,992	110.7160	2,967,189	2,680,000	2,629,354		4,177			3.750	3.980	AO	25,125	113,900	01/19/2017	10/01/2030
696624-BF-1	CA PALM DESERT RDA 2017B			2	1.C FE	1,251,750	110.9320	1,408,836	1,270,000	1,255,239		959			4.000	4.120	AO	12,700	50,800	01/19/2017	10/01/2032
696624-BG-9	CA PALM DESERT RDA 2017B			2	1.C FE	1,474,185	110.0270	1,650,405	1,500,000	1,478,155		1,098			4.250	4.380	AO	15,938	63,750	01/19/2017	10/01/2037
697511-FP-3	PALOMAR COMMUNITY COLLEGE DISTRICT			1	1.C FE	6,645,000	101.0410	6,714,174	6,645,000	6,645,000					2.900	2.900	FA	31,047		10/16/2020	08/01/2044
70870E-BK-4	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	872,834	81.8570	1,890,897	2,310,000	1,304,070		72,470				5.800	N/A			12/18/2013	01/01/2031
70870E-BL-2	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	430,050	79.4950	969,839	1,220,000	645,602		36,292				5.870	N/A			12/18/2013	01/01/2032
70870E-BM-0	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	424,436	76.8910	991,894	1,290,000	639,784		36,317				5.930	N/A			12/18/2013	01/01/2033

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70870E-BN-8	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	415,646	74.5330	1,009,922	1,355,000	629,100		36,055				5.990	N/A			12/18/2013	01/01/2034
70870E-BP-3	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	391,341	72.4620	992,729	1,370,000	594,740		34,413				6.050	N/A			12/18/2013	01/01/2035
70870E-BQ-1	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	384,746	70.2380	1,014,939	1,445,000	586,714		34,216				6.100	N/A			12/18/2013	01/01/2036
70870E-BR-9	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	347,116	67.9940	951,916	1,400,000	531,142		31,219				6.150	N/A			12/18/2013	01/01/2037
70870E-BS-7	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	331,011	65.8600	945,091	1,435,000	508,223		30,103				6.200	N/A			12/18/2013	01/01/2038
70870E-BT-5	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	337,664	63.7370	1,003,858	1,575,000	520,206		31,050				6.250	N/A			12/18/2013	01/01/2039
70870E-BU-2	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	301,576	61.7420	935,391	1,515,000	466,197		28,039				6.300	N/A			12/18/2013	01/01/2040
70870E-BV-0	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	536,856	59.7620	1,742,062	2,915,000	833,305		50,574				6.360	N/A			12/18/2013	01/01/2041
70870E-BW-8	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	479,594	57.6750	1,612,016	2,795,000	745,944		45,476				6.390	N/A			12/18/2013	01/01/2042
70870E-BX-6	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	213,306	55.7150	743,795	1,335,000	332,445		20,358				6.420	N/A			12/18/2013	01/01/2043
70870E-BY-4	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	195,631	53.8830	719,338	1,335,000	306,564		18,996				6.500	N/A			12/18/2013	01/01/2044
70870E-BZ-1	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	485,540	51.9340	1,890,398	3,640,000	766,060		48,165				6.600	N/A			12/18/2013	01/01/2045
70870E-CA-5	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	441,132	50.1120	1,824,077	3,640,000	700,740		44,693				6.700	N/A			12/18/2013	01/01/2046
70870E-CB-3	PA HARRISBURG PKG JNR CNTY 2013B	@		1,2	1.C FE	623,328	19.9360	1,505,168	7,550,000	1,027,809		70,653				7.250	N/A			12/18/2013	01/01/2049
70870E-CX-5	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	433,895	69.6250	1,218,438	1,750,000	663,927		39,023				6.150	N/A			12/18/2013	01/01/2037
70870E-CZ-0	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	390,190	65.4590	1,191,354	1,820,000	601,127		35,880				6.250	N/A			12/18/2013	01/01/2039
70870E-DB-2	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	320,456	61.5580	1,071,109	1,740,000	497,410		30,189				6.360	N/A			12/18/2013	01/01/2041
70870E-DC-0	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	291,703	59.4950	1,011,415	1,700,000	453,705		27,660				6.390	N/A			12/18/2013	01/01/2042
70870E-DD-8	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	263,637	57.5580	949,707	1,650,000	410,887		25,161				6.420	N/A			12/18/2013	01/01/2043
70870E-DE-6	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	247,653	55.7480	942,141	1,690,000	388,085		24,048				6.500	N/A			12/18/2013	01/01/2044
70870E-DF-3	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	445,523	53.8120	1,797,321	3,340,000	702,923		44,195				6.600	N/A			12/18/2013	01/01/2045
70870E-DG-1	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	404,775	52.0000	1,736,800	3,340,000	642,986		41,009				6.700	N/A			12/18/2013	01/01/2046
70870E-DJ-5	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	400,036	48.4160	1,762,342	3,640,000	639,782		41,383				6.800	N/A			12/18/2013	01/01/2047
70870E-DQ-9	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	659,859	37.4760	3,751,348	10,010,000	1,069,758		71,129				7.000	N/A			12/18/2013	07/01/2053
70870E-DU-0	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	749,394	75.8860	1,608,783	2,120,000	1,043,822		54,981				5.390	N/A			04/26/2017	01/01/2034
70879Q-DV-2	PENNSYLVANIA ST HSG FIN AGY SF			2	1.C FE	9,250,000	107.0680	9,903,790	9,250,000	9,250,000					3.350	3.350	A0	77,469	309,875	05/23/2019	10/01/2045
709207-DH-4	PA SPSBA (PHILLY SCHOOLS) 2006B				1.E FE	2,220,380	130.5390	2,610,780	2,000,000	2,127,020		(12,408)			5.000	4.100	JD	8,333	100,000	03/19/2012	06/01/2029
709223-S2-8	PA TURNPIKE 2011 E			1,2	1.E FE	2,116,140	104.3120	2,086,240	2,000,000	2,012,799		(13,418)			5.000	4.280	JD	8,333	100,000	11/18/2011	12/01/2030
709224-QB-8	PENNSYLVANIA ST TPK COMMN TPK			1,2	1.E FE	8,068,280	120.2280	8,764,621	7,290,000	7,765,998		(78,112)			5.000	3.660	JD	30,375	364,500	11/23/2016	12/01/2033
709224-QE-2	PENNSYLVANIA ST TPK COMMN TPK			1,2	1.E FE	2,778,775	119.7530	3,029,751	2,530,000	2,682,429		(24,933)			5.000	3.760	JD	10,542	126,500	11/23/2016	12/01/2036

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
709224-QF-9	PENNSYLVANIA ST TPK COMMN TPK			1,2	1.E FE	4,330,080	118.7610	4,750,440	4,000,000	4,202,992		(33,001)			5.000	3.950	JD	16,667	200,000	11/29/2016	12/01/2041
709224-ZA-0	PA TURNPIKE COMMISSION 2017A-1			2	1.E FE	1,515,891	124.4100	1,617,330	1,300,000	1,454,339		(19,736)			5.000	3.080	JD	5,417	65,000	09/27/2017	12/01/2036
709224-ZB-8	PA TURNPIKE COMMISSION 2017A-1			2	1.E FE	1,162,290	123.7610	1,237,610	1,000,000	1,116,086		(14,821)			5.000	3.120	JD	4,167	50,000	09/27/2017	12/01/2037
709224-ZC-6	PA TURNPIKE COMMISSION 2017A-1			2	1.E FE	18,117,765	122.4020	19,155,913	15,650,000	17,419,947		(225,579)			5.000	3.160	JD	65,208	782,500	10/20/2017	12/01/2042
709224-ZD-4	PA TURNPIKE COMMISSION 2017A-1			2	1.E FE	4,578,040	121.3660	4,854,640	4,000,000	4,414,587		(52,528)			5.000	3.310	JD	16,667	200,000	09/27/2017	12/01/2047
709235-Q3-2	PENNSYLVANIA ST UNIV				1.C FE	2,131,060	106.0420	2,120,840	2,000,000	2,128,159		(2,901)			2.888	2.540	MS	19,253	28,720	03/05/2020	09/01/2050
717903-H8-4	PA CHILDRENS HOSPITAL OF PHILADEL			1,2	1.C FE	11,606,417	102.2640	11,295,059	11,045,000	11,080,045		(67,867)			5.000	4.350	JJ	276,125	552,250	10/06/2011	07/01/2028
720653-QG-2	WA PIERCE CNTY SEWER 2020B			1	1.C FE	3,150,000	104.8250	3,301,988	3,150,000	3,150,000					2.870	2.870	FA	17,328		10/09/2020	08/01/2042
725894-FZ-7	PCT 5.79 08/01/26				1.D FE	3,100,000	126.3780	3,917,718	3,100,000	3,100,000					5.790	5.790	FA	74,788	179,490	05/19/2010	08/01/2026
725894-KL-2	PCT 5.4 2/1/2026				1.D FE	1,552,389	122.1940	2,077,298	1,700,000	1,633,457		10,795			5.400	6.310	FA	38,250	91,800	03/30/2011	02/01/2026
73209M-AM-9	CA POMONA REDEV AGCY 2018			2	1.C FE	3,940,000	113.5050	4,472,097	3,940,000	3,940,000					4.130	4.130	FA	67,801	162,722	09/27/2018	02/01/2030
73209M-AN-7	CA POMONA REDEV AGCY 2018			2	1.C FE	3,500,000	113.3640	3,967,740	3,500,000	3,500,000					4.180	4.180	FA	60,958	146,300	09/27/2018	02/01/2031
73209M-AP-2	CA POMONA REDEV AGCY 2018			2	1.C FE	3,500,000	113.0520	3,956,820	3,500,000	3,500,000					4.230	4.230	FA	61,688	148,050	09/27/2018	02/01/2032
73209M-AR-8	CA POMONA REDEV AGCY 2018			2	1.C FE	700,000	112.4390	787,073	700,000	700,000					4.506	4.500	FA	13,143	31,542	09/27/2018	02/01/2041
73358W-CX-0	PORT AUTH N Y & N J				1.D FE	8,893,873	143.5950	10,259,863	7,145,000	8,635,025		(58,473)			5.647	3.970	MN	67,246	403,478	04/15/2016	11/01/2040
73358W-RQ-9	NY PORT AUTHORITY NY/NJ SER 182			1,2	1.D FE	4,683,444	112.2550	4,658,583	4,150,000	4,397,992		(63,880)			5.310	3.510	FA	91,819	220,365	07/06/2016	08/01/2046
73358W-XP-4	NY PORT AUTHORITY NY/NJ			1,2	1.D FE	8,030,850	112.5550	8,143,354	7,235,000	7,660,562		(87,933)			4.823	3.370	JD	29,079	348,944	07/08/2016	06/01/2045
735000-TT-8	CA PORT OF OAKLAND 2020R				1.E FE	3,500,000	102.3010	3,580,535	3,500,000	3,500,000					2.199	2.190	MN	5,986		11/20/2020	05/01/2031
735000-TU-5	CA PORT OF OAKLAND 2020R				1.E FE	1,050,000	102.4860	1,076,103	1,050,000	1,050,000					2.299	2.290	MN	1,878		11/20/2020	05/01/2032
735389-ZC-5	WA PORT SEATTLE INTERMED 2017B			2	1.E FE	1,580,000	108.1270	1,708,407	1,580,000	1,580,000					3.471	3.470	MN	9,140	54,842	07/26/2017	05/01/2031
735389-ZE-1	WA PORT SEATTLE INTERMED 2017B			2	1.E FE	6,100,000	106.7120	6,509,432	6,100,000	6,100,000					3.755	3.750	MN	38,176	229,055	07/26/2017	05/01/2036
738850-QJ-8	CA POWAY UNIFIED SD SFID 2007-1 GO	@			1.D FE	65,555	95.4740	152,758	160,000	114,769		6,630				6.040	N/A			07/29/2011	08/01/2026
738850-QP-4	CA POWAY UNIFIED SD SFID 2007-1 GO	@			1.D FE	146,118	85.2770	447,704	525,000	266,777		16,531				6.500	N/A			07/29/2011	08/01/2031
738850-QY-5	POWAY CALIF UNI SCH DIST	@			1.D FE	1,052,055	80.4860	3,497,117	4,345,000	1,928,585		120,555				6.560	N/A			07/29/2011	08/01/2033
738850-QZ-2	POWAY CALIF UNI SCH DIST	@			1.D FE	2,895,588	78.5430	4,044,965	5,150,000	3,352,725		104,287				3.180	N/A			05/06/2016	08/01/2034
738850-RA-6	POWAY CALIF UNI SCH DIST	@			1.D FE	6,292,975	76.2200	12,538,190	16,450,000	8,269,886		366,076				4.270	N/A			10/30/2018	08/01/2035
738850-RB-4	POWAY CALIF UNI SCH DIST	@			1.D FE	2,061,440	74.0580	2,962,320	4,000,000	2,400,000		77,397				3.300	N/A			05/06/2016	08/01/2036
738850-RD-0	POWAY CALIF UNI SCH DIST	@			1.D FE	6,470,622	69.9460	13,296,735	19,010,000	8,226,101		374,682				4.550	N/A			02/09/2017	08/01/2038
738850-RF-5	POWAY CALIF UNI SCH DIST	@			1.D FE	874,166	65.8390	1,573,552	2,390,000	1,030,930		43,327				4.340	N/A			02/23/2017	08/01/2040
738850-RG-3	POWAY CALIF UNI SCH DIST	@			1.D FE	4,503,295	63.7590	7,654,268	12,005,000	5,300,933		205,427				3.990	N/A			02/23/2017	08/01/2041
738850-RH-1	POWAY CALIF UNI SCH DIST	@			1.D FE	3,181,420	49.3270	5,425,970	11,000,000	3,531,189		167,437				4.910	N/A			11/06/2018	08/01/2046
742327-CJ-6	PRISCD 5.24 9/1/2027			1,2	1.C FE	2,000,000	100.2500	2,005,000	2,000,000	2,000,000					5.240	5.240	JD	8,733	104,800	09/10/2010	09/01/2027
74439Y-BB-6	NC CHF WILMINGTON LLC			2	1.F FE	2,991,642	119.8050	3,282,657	2,740,000	2,972,639		(9,541)			5.000	4.270	JJ	68,500	137,000	12/13/2018	07/01/2037
74442C-CE-2	PUBLIC FIN AUTH WIS HOSP REV				1.E FE	7,200,000	101.2600	7,290,720	7,200,000	7,200,000					3.340	3.340	JD	20,040	40,080	09/24/2020	06/01/2050
74514L-GL-5	PR GO 2001 AGC				1.G FE	698,746	118.4250	751,999	635,000	684,399		(4,701)			5.500	4.390	JJ	17,463	34,925	10/17/2017	07/01/2029
74514L-VT-1	PR GO 2007 A-4 AGM			1,2	1.F FE	6,300,250	100.2290	6,414,656	6,400,000	6,327,769		5,670			5.250	5.400	JJ	168,000	336,000	09/10/2015	07/01/2030
74514L-VU-8	PUERTO RICO CMWLTH			1,2	1.F FE	1,765,000	100.1910	1,768,371	1,765,000	1,765,000					5.000	5.000	JJ	44,125	88,250	09/05/2014	07/01/2031
745181-C8-8	PRCTRN 5.25 7/1/2036				1.F FE	18,829,684	120.2340	19,574,095	16,280,000	18,499,834		(105,891)			5.250	4.030	JJ	427,350	854,700	09/27/2017	07/01/2036
745190-UR-7	PR HWY & TRANS				1.G FE	6,362,895	120.7250	6,639,875	5,500,000	6,281,819		(26,004)			5.250	4.160	JJ	144,375	288,750	09/18/2017	07/01/2041
745235-L8-2	PR PUB BLDG AUTH SERIES K AGM				1.F FE	1,000,000	103.1590	1,031,590	1,000,000	1,000,000					5.250	5.250	JJ	26,250	52,500	09/10/2015	07/01/2027
74526Q-LS-9	PR ELECTRIC POWER AUTH SERIES UU			1,2	1.F FE	2,474,750	101.9840	2,549,600	2,500,000	2,490,832		3,352			5.000	5.150	JJ	62,500	125,000	09/22/2015	07/01/2023
403755-C5-8	GWINNETT CNTY GA SCH D 1.18 01FEB25				1.A FE	4,790,112	101.9320	9,153,494	8,980,000	7,498,392		350,416			1.180	6.300	FA	44,152	105,964	11/17/2010	02/01/2025
751100-MQ-8	RALEIGH NC COMB ENTERPRISE SYS			1,2	1.A FE	1,000,000	104.4510	1,044,510	1,000,000	1,000,000					3.241	3.240	MS	10,803	24,758	11/07/2019	03/01/2043

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T				2.B FE	3,133,875	122.9290	3,368,255	2,740,000	3,075,485		(29,899)			6.262	4.040	MS	57,193	171,579	08/22/2018	09/01/2031
752147-FH-6	CA RANCHO SANTIAGO CCD GO 2002C	@			1.C FE	5,901,805	94.1150	7,999,775	8,500,000	6,784,524		225,572				3.410	N/A			11/14/2016	09/01/2027
752147-FJ-2	CA RANCHO SANTIAGO CCD GO 2002C	@			1.C FE	1,988,220	92.1020	2,763,060	3,000,000	2,295,807		78,730				3.520	N/A			11/14/2016	09/01/2028
752147-FL-7	CA RANCHO SANTIAGO CCD GO 2002C	@			1.C FE	9,926,440	87.8680	14,401,565	16,390,000	11,531,904		411,854				3.670	N/A			11/14/2016	09/01/2030
758344-BB-0	RDSSCD 1.29 3/15/2024				1.B FE	2,000,000	108.2040	2,164,080	2,000,000	2,000,000					1.290	1.290	MS	8,600	25,800	09/17/2009	03/15/2024
76221T-DG-1	RI HOUSING AND MORTGAGE FIN CORP			1,2	1.B FE	386,970	104.8610	398,472	380,000	385,694		(310)			4.433	4.280	AO	4,211	16,845	08/04/2016	10/01/2034
76221U-GP-5	RI RHODE ISLAND INFRASTRUCTURE BK			2	1.A FE	1,375,000	105.6850	1,453,169	1,375,000	1,375,000					3.239	3.230	AO	11,134	35,010	12/05/2019	10/01/2044
762494-RS-3	RIALTO USD 2019	@		3	1.D FE	475,320	53.7710	537,710	1,000,000	492,349		15,901				3.310	N/A			11/07/2019	08/01/2042
762494-RT-1	RIALTO USD 2019	@		3	1.D FE	456,770	51.6290	516,290	1,000,000	473,284		15,420				3.340	N/A			11/07/2019	08/01/2043
762494-RU-8	RIALTO USD 2019	@		3	1.D FE	440,810	49.6750	496,750	1,000,000	456,796		14,927				3.350	N/A			11/07/2019	08/01/2044
763495-FG-8	RCHEDU 5.55 7/15/2022			1,2	1.B FE	2,000,000	100.3160	2,006,320	2,000,000	2,000,000					5.550	5.550	JJ	51,183	111,000	11/17/2010	07/15/2022
767781-CD-7	RITSCD 1.25 3/1/2025				1.B FE	4,185,000	108.4050	4,536,749	4,185,000	4,185,000					1.250	1.250	MS	17,438	52,313	10/02/2009	03/01/2025
76886P-FD-0	CA RIVERSIDE CCD				1.C FE	2,350,000	104.5340	2,456,549	2,350,000	2,350,000					3.340	3.340	FA	32,704	78,490	05/01/2014	08/01/2022
76886P-FS-7	CA RIVERSIDE CCD 2015E	@		1,2	1.C FE	3,263,164	63.8660	4,940,035	7,735,000	4,242,657		197,729				4.830	N/A			06/05/2015	08/01/2033
76886P-FU-2	CA RIVERSIDE CCD 2015E	@		1,2	1.C FE	2,265,000	57.4380	3,446,280	6,000,000	2,957,539		140,035				4.900	N/A			06/05/2015	08/01/2035
76886P-FY-4	CA RIVERSIDE CCD 2015E	@		1,2	1.C FE	752,150	46.1560	1,153,900	2,500,000	989,530		48,139				5.040	N/A			06/05/2015	08/01/2039
76904R-BW-6	RIVERSIDE CA REDEV AGY SUCCESS			2	1.C FE	12,743,018	108.5740	13,989,760	12,885,000	12,755,252		5,193			4.000	4.080	MS	171,800	515,400	05/24/2019	09/01/2037
76913A-LF-8	CA RIVERSIDE CNTY REDEV 2017AT				1.C FE	728,273	104.5550	784,163	750,000	737,357		3,123			2.750	3.230	AO	5,156	20,625	12/13/2017	10/01/2024
76913A-LK-7	CA RIVERSIDE CNTY REDEV 2017AT			2	1.C FE	1,376,607	108.0980	1,540,397	1,425,000	1,385,860		3,218			3.625	3.960	AO	12,914	51,656	12/13/2017	10/01/2032
774286-AM-0	TX ROCKWALL ISD 2020			1	1.A FE	8,995,000	101.2560	9,107,977	8,995,000	8,995,000					2.380	2.380	FA	61,846		08/21/2020	02/15/2046
774286-AW-8	TX ROCKWALL ISD 2020			1,3	1.A FE	1,732,192	81.3940	1,790,668	2,200,000	1,741,323		9,131			2.106	4.490	MON	2,059		08/21/2020	02/15/2032
777849-SV-3	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	949,817	73.4110	1,196,599	1,630,000	1,030,264		40,006				4.000	N/A			11/30/2018	08/01/2032
777849-SX-9	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	1,072,896	67.0280	1,360,668	2,030,000	1,166,580		46,618				4.120	N/A			11/30/2018	08/01/2034
777849-TB-6	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	820,270	55.4420	1,050,626	1,895,000	895,308		37,375				4.310	N/A			11/30/2018	08/01/2038
777849-TE-0	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	1,543,844	47.9190	1,981,451	4,135,000	1,688,127		71,897				4.400	N/A			11/30/2018	08/01/2041
777849-TF-7	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	1,572,680	45.6230	2,016,537	4,420,000	1,720,349		73,592				4.420	N/A			11/30/2018	08/01/2042
777849-TG-5	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	1,359,080	43.5130	1,740,520	4,000,000	1,486,990		63,748				4.430	N/A			11/30/2018	08/01/2043
777849-UT-5	CA ROSEVILLE JOINT UHSD 2020	@		1,3	1.D FE	169,761	67.6220	172,436	255,000	173,202		3,441				2.490	N/A			03/06/2020	08/01/2036
779631-EP-1	ROWSCD 0 8/1/2039	@			1.D FE	1,903,390	62.6120	8,596,628	13,730,000	4,235,330		292,400				7.280	N/A			10/14/2009	08/01/2039
779631-EQ-9	ROWSCD 0 8/1/2040	@			1.D FE	1,378,043	66.3510	7,132,733	10,750,000	2,907,343		187,796				6.790	N/A			10/14/2009	08/01/2040
783186-NJ-4	RUTGERS ST UNIV N J				1.E FE	2,532,143	119.5080	2,503,693	2,095,000	2,355,774		(43,258)			5.545	3.050	MN	19,361	116,168	09/08/2016	05/01/2029
785870-RP-3	CA SACRAMENTO CITY USD 2007	@			2.A FE	4,784,230	84.5710	5,932,656	7,015,000	5,391,901		147,308				2.780	N/A			08/29/2016	07/01/2030
786106-GN-8	SAC 7.68 8/2021				1.B FE	2,757,700	104.3150	2,639,170	2,530,000	2,547,404		(14,609)			7.680	6.530	FA	73,404	194,304	03/04/2009	08/15/2021
787642-W8-6	STSSCD 1.25 3/1/25				1.B FE	4,185,000	109.3200	4,575,042	4,185,000	4,185,000					1.250	1.250	MS	17,438	52,313	10/02/2009	03/01/2025
790417-AQ-2	FL FLAGLER HEALTH 2020B			1	1.C FE	2,400,000	102.7350	2,465,640	2,400,000	2,400,000					2.538	2.530	AO	20,304		08/26/2020	10/01/2030
791460-FS-2	STLSCD 1.00 3/1/2024				1.B FE	3,165,000	107.0370	3,387,721	3,165,000	3,165,000					1.000	1.000	MS	10,550	31,650	09/09/2009	03/01/2024
792895-TN-4	STPSCD 1.585 12/15/25				1.C FE	10,000,000	118.6020	11,860,200	10,000,000	10,000,000					1.585	1.580	FA	66,042	158,500	12/16/2009	12/15/2025
79307T-CY-4	MN ST PAUL SALES TAX 2019A				1.D FE	1,850,000	110.4440	2,043,214	1,850,000	1,850,000					3.737	3.730	MN	11,522	69,135	03/08/2019	11/01/2032
79307T-DA-5	MN ST PAUL SALES TAX 2019A				1.D FE	1,215,000	109.5550	1,331,093	1,215,000	1,215,000					3.837	3.830	MN	7,770	46,620	03/08/2019	11/01/2034
795169-BR-1	SLNSCD 1.35 11/4/2024				1.B FE	2,204,896	108.7710	2,398,287	2,204,896	2,204,896					1.350	1.350	MN	4,713	29,766	10/20/2009	11/04/2024
79560T-EF-5	SALT LAKE CITY UTAH SALES TAX REV			2	1.B FE	4,000,000	106.9260	4,277,040	4,000,000	4,000,000					3.102	3.100	AO	31,020	100,298	11/20/2019	04/01/2038
795830-AR-9	SALVES 5.677 9/31				1.F FE	3,710,000	132.1800	4,903,878	3,710,000	3,710,000					5.677	5.670	MS	70,206	210,617	09/08/2006	09/01/2031
795830-AS-7	SALVES 5.707 9/36				1.F FE	5,033,970	130.1680	6,508,400	5,000,000	5,059,836		(4,349)			5.707	5.530	MS	95,117	285,350	07/24/2019	09/01/2036
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS			1	1.B FE	33,825,103	105.4850	35,653,930	33,800,000	33,824,835		(268)			2.905	2.890	FA	163,648		11/16/2020	02/01/2048
796711-VC-0	CA SAN BERNARDINO CITY USD 2012A			1,2	1.E FE	291,408	112.1990	336,597	300,000	293,806		381			5.000	5.240	FA	6,250	15,000	08/21/2013	08/01/2032

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
796720-GF-1	SAN BERNARDINO CALIF CMNTY COLLEGE	@			1.C FE	4,754,200	65.9730	6,597,300	10,000,000	5,597,395		204,405				3.750	N/A			08/08/2016	08/01/2038
796720-GG-9	SAN BERNARDINO CALIF CMNTY COLLEGE	@			1.C FE	17,872,744	54.1550	28,558,639	52,735,000	21,669,999		884,304				4.210	N/A			01/23/2018	08/01/2044
796720-GH-7	SAN BERNARDINO CALIF CMNTY COLLEGE	@			1.C FE	597,757	49.2200	1,065,613	2,165,000	727,136		29,862				4.230	N/A			04/26/2016	08/01/2048
796720-GJ-3	SBDHGR 7.43 8/1/2039			1	1.C FE	15,500,000	178.5300	27,672,150	15,500,000	15,500,000					7.430	7.430	FA	479,854	1,151,650	06/10/2009	08/01/2039
796720-GY-0	CA SAN BERNARDINO CCD	@			1.C FE	1,526,602	84.2290	2,072,033	2,460,000	1,744,910		50,960				2.980	N/A			07/13/2016	08/01/2032
796720-GZ-7	CA SAN BERNARDINO CCD	@			1.C FE	2,188,603	82.0050	5,039,207	6,145,000	3,292,843		159,279				5.020	N/A			10/02/2012	08/01/2033
796720-MT-4	SAN BERNARDINO COMMUNITY COLLEGE D			2	1.C FE	4,000,000	107.2040	4,288,160	4,000,000	4,000,000					3.271	3.270	FA	54,517	83,229	11/21/2019	08/01/2039
797272-JW-2	CA SAN DIEGO USD 2011	@			1.A FE	2,156,480	78.7950	3,151,800	4,000,000	2,502,566		79,021				3.230	N/A			05/06/2016	08/13/2035
797272-QY-0	CA SAN DIEGO CCD 2019			2	1.A FE	14,019,440	106.2450	14,874,300	14,000,000	14,017,298		(1,743)			3.336	3.310	FA	194,600	369,740	09/19/2019	08/01/2043
797272-RG-8	CA SAN DIEGO CCD 2019			2	1.A FE	12,000,000	106.8470	12,821,640	12,000,000	12,000,000					3.316	3.310	FA	165,800	315,020	09/18/2019	08/01/2041
79730W-BS-8	CA SAN DIEGO REDEV 2017B			2	1.C FE	4,625,447	109.8230	5,244,048	4,775,000	4,664,425		10,583			3.500	3.810	MS	55,708	167,125	01/20/2017	09/01/2029
79730W-BU-3	CA SAN DIEGO REDEV 2017B			2	1.C FE	2,483,930	110.3500	2,813,925	2,550,000	2,498,029		3,842			3.750	3.980	MS	31,875	95,625	01/20/2017	09/01/2031
79730W-BV-1	CA SAN DIEGO REDEV 2017B			2	1.C FE	2,122,916	109.9070	2,412,459	2,195,000	2,137,041		3,823			3.750	4.030	MS	27,438	82,313	01/20/2017	09/01/2032
79730W-BW-9	CA SAN DIEGO REDEV 2017B			2	1.C FE	6,562,148	109.4480	7,387,740	6,750,000	6,591,444		8,022			4.000	4.220	MS	90,000	270,000	01/20/2017	09/01/2036
797355-3Z-5	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	2,073,675	65.6800	2,827,524	4,305,000	2,525,450		97,828				3.990	N/A			12/03/2015	07/01/2034
797355-4A-9	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	4,827,352	62.6880	6,569,702	10,480,000	5,879,790		227,984				3.990	N/A			01/04/2016	07/01/2035
797355-4C-5	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	1,746,420	57.0390	2,224,521	3,900,000	2,046,617		68,436				3.430	N/A			04/27/2016	07/01/2037
797355-4E-1	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	6,291,313	52.0520	8,640,632	16,600,000	7,721,522		310,730				4.140	N/A			01/04/2016	07/01/2039
797355-5X-8	SAN DIEGO CA UNIF SCH DIST			1	1.C FE	13,860,000	115.4740	16,166,360	14,000,000	13,863,120		3,120			4.000	4.060	JJ	280,000	280,000	03/20/2020	07/01/2047
797355-6P-4	CA SAN DIEGO USD 2017K-2	@		2	1.C FE	742,650	76.8020	960,025	1,250,000	828,358		29,113				3.600	N/A			11/29/2017	07/01/2032
797355-B2-9	SDGSCD 0 3/15/2023	@			1.D FE	23,840,000	109.8730	26,193,723	23,840,000	23,840,000							N/A			04/22/2009	03/15/2023
797355-L7-7	SDGSCD 5.26 07/01/27				1.D FE	5,660,640	121.7200	7,303,200	6,000,000	5,829,633		21,042			5.260	5.790	JJ	157,800	315,600	08/06/2010	07/01/2027
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	5,057,261	77.1240	7,750,962	10,050,000	5,851,537		200,666				3.520	N/A			10/21/2016	07/01/2036
797355-M7-6	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,671,960	75.0860	3,003,440	4,000,000	2,108,000		80,268				3.920	N/A			01/07/2015	07/01/2037
797355-M8-4	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	2,707,322	73.0770	4,954,621	6,780,000	3,419,373		131,168				3.950	N/A			01/07/2015	07/01/2038
797355-M9-2	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,469,127	71.1100	2,346,630	3,300,000	1,705,456		59,779				3.600	N/A			10/21/2016	07/01/2039
797355-N2-6	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,087,525	69.1230	1,728,075	2,500,000	1,218,416		44,091				3.720	N/A			11/29/2017	07/01/2040
797355-N3-4	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	8,449,912	67.1150	14,342,476	21,370,000	9,234,520		370,327				4.130	N/A			10/26/2018	07/01/2041
797355-N4-2	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,045,050	65.0850	1,952,550	3,000,000	1,222,717		49,993				4.210	N/A			03/22/2017	07/01/2042
797355-N5-9	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,435,503	63.1710	2,760,573	4,370,000	1,780,696		69,652				4.030	N/A			01/21/2016	07/01/2043
797355-N6-7	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	4,892,925	61.2340	8,389,058	13,700,000	5,697,219		208,189				3.730	N/A			04/05/2019	07/01/2044
797355-N7-5	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	904,881	59.2750	1,745,649	2,945,000	1,102,682		43,339				4.050	N/A			01/21/2016	07/01/2045
797355-N8-3	CA SAN DIEGO USD 2008C	@			1.D FE	589,460	59.2750	1,185,500	2,000,000	748,863		29,432				4.050	N/A			01/07/2015	07/01/2045
797355-N9-1	CA SAN DIEGO USD 2008C	@			1.D FE	3,425,700	57.5090	5,750,900	10,000,000	3,985,704		141,215				3.640	N/A			10/17/2016	07/01/2046
797355-P2-4	CA SAN DIEGO USD 2008C	@			1.D FE	1,647,200	55.8770	2,793,850	5,000,000	1,917,258		68,111				3.650	N/A			10/17/2016	07/01/2047
797355-Q6-4	CA SAN DIEGO USD GO 2008E	@			1.D FE	1,041,205	85.2720	2,344,980	2,750,000	1,577,756		74,414				4.890	N/A			05/10/2012	07/01/2032
797355-R5-5	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	4,167,498	52.6310	7,315,709	13,900,000	4,873,583		179,086				3.770	N/A			10/21/2016	07/01/2049
797356-AS-1	CA SAN DIEGO USD 2020			1	1.A FE	1,280,000	105.5260	1,350,733	1,280,000	1,280,000					2.600	2.600	JJ	16,640	8,782	03/12/2020	07/01/2033
797356-AU-6	CA SAN DIEGO USD 2020			1	1.A FE	4,500,000	104.7810	4,715,145	4,500,000	4,500,000					2.700	2.700	JJ	60,750	32,063	03/12/2020	07/01/2035
797356-AV-4	CA SAN DIEGO USD 2020			1	1.A FE	4,000,000	104.7570	4,190,280	4,000,000	4,000,000					2.750	2.750	JJ	55,000	29,028	03/12/2020	07/01/2036
797356-AW-2	CA SAN DIEGO USD 2020			1	1.A FE	3,000,000	104.6860	3,140,580	3,000,000	3,000,000					2.790	2.790	JJ	41,850	22,088	03/12/2020	07/01/2037
797356-AX-0	CA SAN DIEGO USD 2020			1	1.A FE	3,990,000	104.7300	4,178,727	3,990,000	3,990,000					2.840	2.840	JJ	56,658	29,903	03/12/2020	07/01/2038
797398-EJ-9	SDAGFAC 6.029 8/15/2026				1.B FE	9,770,385	120.4990	12,206,549	10,130,000	9,969,835		23,039			6.029	6.360	FA	230,723	610,738	02/04/2009	08/15/2026
797400-LN-6	CA SAN DIEGO CNTY TRANS COMM 2019A			1,2	1.A FE	12,875,000	108.6860	13,993,323	12,875,000	12,875,000					3.198	3.190	AO	102,936	322,532	12/06/2019	04/01/2039
79765R-UR-8	CA SAN FRANCISCO PUC WATER REV			1,2	1.D FE	13,303,727	103.6240	14,030,690	13,540,000	13,365,719		8,031			4.500	4.620	MN	101,550	609,300	08/03/2011	11/01/2035
79765R-WW-5	CA SAN FRANCISCO PUC WATER REV			1,2	1.D FE	492,570	103.6240	518,120	500,000	494,986		313			4.500	4.610	MN	3,750	22,500	08/08/2011	11/01/2032
79765R-VX-4	SAN FRANCISCO CALIF CIT 4.5 01NOV33			1,2	1.D FE	487,615	103.6240	518,120	500,000	491,348		483			4.500	4.680	MN	3,750	22,500	08/08/2011	11/01/2033
79766D-LZ-0	CA SAN FRANCISCO AIR AMT 2019A			2	1.E FE	12,423,831	125.5220	13,801,144	10,995,000	12,332,739		(48,417)			5.000	4.050	MN	91,625	549,750	01/16/2019	05/01/2039

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
79766D-MA-4	CA SAN FRANCISCO AIR AMT 2019A			2	1.E FE	11,719,785	123.9120	13,010,760	10,500,000	11,665,379		(28,794)			5.000	4.240	MN	87,500	525,000	01/11/2019	05/01/2044
79766D-NR-6	CA SAN FRAN AIR FUEL CO 2019			2	1.G FE	568,240	122.9640	614,820	500,000	557,067		(6,122)			5.000	3.360	JJ	12,500	25,000	02/21/2019	01/01/2039
79766D-NS-4	CA SAN FRAN AIR FUEL CO 2019			2	1.G FE	622,600	122.7470	675,109	550,000	610,737		(6,501)			5.000	3.410	JJ	13,750	27,500	02/21/2019	01/01/2040
79766D-SB-6	SAN FRANCISCO CALIF CITY & CNT			2	1.E FE	5,070,915	113.4410	5,104,845	4,500,000	5,056,376		(11,046)			4.000	3.330	MN	30,000	205,500	08/26/2019	05/01/2050
797683-HU-6	SAN FRANCISCO CALIF CMNTY COLL			1	1.E FE	1,555,000	105.7130	1,643,837	1,555,000	1,555,000					3.165	3.160	JD	1,914		12/02/2020	06/15/2041
79768H-AH-1	SAN FRANCISCO CALIF CITY & CNT				1.C FE	3,632,520	131.9790	3,959,370	3,000,000	3,416,083		(39,737)			5.500	3.630	AO	41,250	165,000	01/14/2015	10/01/2029
79768H-AJ-7	SAN FRANCISCO CALIF CITY & CNT				1.C FE	3,679,950	134.1320	4,023,960	3,000,000	3,466,931		(39,156)			5.600	3.680	AO	42,000	168,000	01/14/2015	10/01/2030
79768H-AL-2	SAN FRANCISCO CALIF CITY & CNTY PU				1.C FE	2,417,778	147.8630	2,661,534	1,800,000	2,329,860		(21,013)			5.820	3.570	AO	26,190	104,760	07/12/2016	10/01/2040
79770G-GU-4	CA SAN FRANCISCO REDEV 2L 2017D				1.D FE	690,018	110.2840	771,988	700,000	692,868		960			3.000	3.170	FA	8,750	21,000	11/10/2017	08/01/2027
79770G-GV-2	CA SAN FRANCISCO REDEV 2L 2017D			2	1.D FE	394,372	109.8340	439,336	400,000	395,796		481			3.125	3.280	FA	5,208	12,500	11/10/2017	08/01/2028
79770G-GX-8	CA SAN FRANCISCO REDEV 2L 2017D			2	1.D FE	1,235,088	109.2900	1,366,125	1,250,000	1,238,110		1,028			3.375	3.490	FA	17,578	42,188	11/10/2017	08/01/2030
79770G-HB-5	CA SAN FRANCISCO REDEV 2L 2017D			2	1.D FE	2,389,247	106.0580	2,598,421	2,450,000	2,394,625		1,945			3.750	3.920	FA	38,281	91,875	03/21/2018	08/01/2041
798170-AL-0	CA SAN JOSE REDEV AGENCY 2017AT				1.C FE	4,554,629	110.5590	5,140,994	4,650,000	4,578,428		8,161			3.125	3.350	FA	60,547	145,313	12/08/2017	08/01/2028
798170-AM-8	CA SAN JOSE REDEV AGENCY 2017AT			2	1.C FE	4,371,191	110.2230	4,904,924	4,450,000	4,388,760		6,039			3.250	3.430	FA	60,260	144,625	12/08/2017	08/01/2029
798170-AN-6	CA SAN JOSE REDEV AGENCY 2017AT			2	1.C FE	13,097,203	107.5180	14,375,157	13,370,000	13,144,256		16,215			3.375	3.550	FA	188,016	451,237	12/11/2017	08/01/2034
798189-QH-2	CA SAN JOSE EVERGREEN CCD 2019			2	1.B FE	4,498,305	104.0510	4,682,295	4,500,000	4,498,335		30			3.137	3.130	FA	58,819	117,638	09/11/2019	08/01/2041
798189-RQ-1	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	2,000,000	103.2290	2,064,580	2,000,000	2,000,000					2.800	2.800	MS	30,333		06/03/2020	09/01/2038
798189-RR-9	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	3,900,000	102.6790	4,004,481	3,900,000	3,900,000					2.923	2.920	MS	61,748		06/03/2020	09/01/2040
798189-RS-7	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	4,700,000	102.1440	4,800,768	4,700,000	4,700,000					3.063	3.060	MS	77,979		06/03/2020	09/01/2045
798755-DP-6	CA SAN MARCOS USD 2010B	@			1.D FE	986,832	52.9000	1,904,400	3,600,000	1,152,752		48,339				4.330	N/A			05/10/2017	08/01/2047
798755-EG-5	CA SAN MARCOS USD 2010C	@		1,2	1.D FE	270,445	76.8930	419,067	545,000	367,007		16,523				4.660	N/A			05/01/2014	08/01/2029
798755-EJ-9	CA SAN MARCOS USD 2010C	@		1,2	1.D FE	456,519	69.0600	721,677	1,045,000	627,994		29,501				4.860	N/A			05/01/2014	08/01/2031
798755-EL-4	CA SAN MARCOS USD 2010C	@		1,2	1.D FE	573,270	61.5770	923,655	1,500,000	798,863		39,012				5.060	N/A			05/01/2014	08/01/2033
798755-EN-0	CA SAN MARCOS USD 2010C	@		1,2	1.D FE	731,898	54.9670	1,192,784	2,170,000	1,027,866		51,340				5.190	N/A			05/01/2014	08/01/2035
798755-EP-5	CA SAN MARCOS USD 2010C	@		1,2	1.D FE	1,174,448	51.9060	1,923,117	3,705,000	1,654,700		83,413				5.240	N/A			05/01/2014	08/01/2036
799038-GJ-7	SAN MATEO CNTY CALIF CMNTY COLLEGE	@			1.A FE	3,324,360	80.8900	4,853,400	6,000,000	3,763,201		126,108				3.430	N/A			06/08/2017	09/01/2034
799038-GK-4	SAN MATEO CNTY CALIF CMNTY COL	@			1.A FE	5,416,290	78.8740	8,676,140	11,000,000	6,269,569		235,771				3.870	N/A			03/02/2017	09/01/2035
799038-GL-2	SAN MATEO CNTY CALIF CMNTY COLLEGE	@			1.A FE	10,234,388	76.8170	16,630,881	21,650,000	11,875,726		446,587				3.870	N/A			02/09/2017	09/01/2036
799055-RJ-9	CA SAN MAETO FOSTER CSD			1	1.B FE	1,000,000	102.3740	1,023,740	1,000,000	1,000,000					3.059	3.050	FA	12,746	6,118	04/29/2020	08/01/2044
799306-PH-2	CA SAN RAFAEL ELEM USD 2015B			1	1.C FE	1,999,900	117.0450	2,340,900	2,000,000	1,999,983		83			4.000	4.000	FA	33,333	40,000	03/23/2020	08/01/2047
801155-RL-8	SAASCD 0 8/1/2033	@			1.C FE	3,020,400	72.9230	10,938,450	15,000,000	6,883,439		494,831				7.600	N/A			11/23/2009	08/01/2033
801155-SB-9	SAASCD 1.99 9/15/2026				1.E FE	9,240,000	120.8980	11,170,975	9,240,000	9,240,000					1.990	1.990	MJSD	8,172	183,876	11/23/2009	09/15/2026
801155-VM-1	SAASCD 7.1 8/1/2040				1.D FE	1,000,000	159.0660	1,590,660	1,000,000	1,000,000					7.100	7.100	FA	29,583	71,000	12/03/2010	08/01/2040
801155-VQ-2	SAASCD 6.45 8/1/2028				1.D FE	2,785,000	136.8890	3,812,359	2,785,000	2,785,000					6.450	6.450	FA	74,847	179,633	12/03/2010	08/01/2028
802385-QU-1	SANTA MONICA CALIF CMNTY COLLE			1	1.C FE	3,960,000	117.0450	4,681,800	4,000,000	3,960,868		868			4.000	4.060	FA	66,667	80,000	03/20/2020	08/01/2047

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
802385-RX-4	SANTA MONICA CALIF CMNTY COLLEGE D			1	1.C FE	400,000	102.6630	410,652	400,000	400,000					2.046	2.040	FA	205		12/03/2020	08/01/2033
802385-RY-2	SANTA MONICA CALIF CMNTY COLLEGE D			1	1.C FE	500,000	102.5640	512,820	500,000	500,000					2.146	2.140	FA	268		12/03/2020	08/01/2034
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE D			1	1.C FE	150,000	102.7210	154,082	150,000	150,000					2.704	2.700	FA	101		12/03/2020	08/01/2040
802385-SC-9	SANTA MONICA CALIF CMNTY COLLEGE D			1	1.C FE	1,700,000	102.6180	1,744,506	1,700,000	1,700,000					2.804	2.800	FA	1,192		12/03/2020	08/01/2044
802385-SE-5	SANTA MONICA CALIF CMNTY COLLEGE D			1	1.C FE	500,000	102.5820	512,910	500,000	500,000					2.446	2.440	FA	306		12/03/2020	08/01/2037
802498-UX-1	CA SANTA MONICA USD 2019				1.B FE	4,488,260	105.5710	4,750,695	4,500,000	4,488,611		334			3.114	3.120	FA	58,388	103,151	12/06/2019	08/01/2043
802556-CG-3	SANTA PAULA CALIF UTIL AUTH WA			1	1.C FE	10,000,000	103.1370	10,313,700	10,000,000	10,000,000					3.482	3.480	FA	66,738		10/07/2020	02/01/2055
815626-HA-7	SEDSCD 1.35 9/15/2026				1.C FE	11,000,000	111.7610	12,293,710	11,000,000	11,000,000					1.350	1.350	MJSD	6,600	148,500	11/19/2009	09/15/2026
828641-UF-5	CA SIMI VALLEY USD 2004C	@			1.C FE	2,922,200	87.0930	3,914,830	4,495,000	3,159,636		113,755				3.700	N/A			11/09/2018	08/12/2030
828641-UG-3	SIMI VLY CA UNIF SCH DIST	@			1.C FE	13,586,100	85.0090	17,499,103	20,585,000	15,324,086		421,438				2.800	N/A			08/29/2016	08/01/2031
828641-UH-1	SIMI VLY CA UNIF SCH DIST	@			1.C FE	12,688,000	82.6950	16,539,000	20,000,000	14,356,524		405,075				2.880	N/A			08/29/2016	08/01/2032
829689-BV-9	CA SISKIYOU CCD 2008C	@			1.E FE	1,144,450	66.0950	1,609,413	2,435,000	1,311,657		40,789				3.180	N/A			08/30/2016	08/01/2040
829689-BW-7	CA SISKIYOU CCD 2008C	@			1.E FE	1,332,490	64.0190	1,878,958	2,935,000	1,536,754		49,945				3.330	N/A			08/30/2016	08/01/2040
829689-BX-5	CA SISKIYOU CCD 2008C	@			1.E FE	1,329,330	62.0850	1,884,280	3,035,000	1,525,412		47,854				3.210	N/A			08/30/2016	08/01/2042
829689-CB-2	CA SISKIYOU CCD 2008C	@			1.E FE	1,315,130	54.2800	1,883,516	3,470,000	1,512,866		48,303				3.270	N/A			08/30/2016	08/01/2046
829689-CC-0	CA SISKIYOU CCD 2008C	@			1.E FE	1,209,600	52.6230	1,768,133	3,360,000	1,395,164		45,374				3.330	N/A			08/30/2016	08/01/2047
83412P-FX-5	CA SOLANO CCD 2019			1	1.C FE	2,750,000	109.2480	3,004,320	2,750,000	2,750,000					3.094	3.090	FA	35,452	57,669	11/14/2019	08/01/2039
83412P-FY-3	CA SOLANO CCD 2019			1	1.C FE	4,525,000	107.1350	4,847,859	4,525,000	4,525,000					3.144	3.140	FA	59,278	96,425	11/14/2019	08/01/2044
83712D-F9-2	SC STATE HOUSING AUTH 2019B			2	1.A FE	1,470,000	106.7470	1,569,181	1,470,000	1,470,000					2.900	2.900	JJ	21,315	27,094	10/24/2019	07/01/2039
83755V-K9-4	SOUTH DAKOTA ST HLTH & EDUCTNL			1,2	1.E FE	1,750,000	108.9900	1,907,325	1,750,000	1,750,000					3.240	3.240	JJ	28,350	35,910	11/06/2019	07/01/2032
83755V-L2-8	SOUTH DAKOTA ST HLTH & EDUCTNL			1,2	1.E FE	1,980,000	108.9120	2,156,458	1,980,000	1,980,000					3.280	3.280	JJ	32,472	41,131	11/06/2019	07/01/2033
83756C-XT-7	SD SOUTH DAKOTA HOUSING DEV AUTH			2	1.A FE	1,500,000	111.9030	1,678,545	1,500,000	1,500,000					3.800	3.800	MN	9,500	57,000	02/06/2019	11/01/2039
850000-7P-9	TX SPRING ISD			2	1.A FE	1,083,200	118.2640	1,224,032	1,035,000	1,074,976		(4,520)			4.000	3.420	FA	15,640	41,400	01/30/2019	08/15/2038
850000-7Q-7	TX SPRING ISD			2	1.A FE	895,802	118.0290	1,015,049	860,000	889,709		(3,350)			4.000	3.480	FA	12,996	34,400	01/30/2019	08/15/2039
85231L-AE-5	STLSCD 1.25 2/15/2025				1.B FE	4,185,000	108.2330	4,529,551	4,185,000	4,185,000					1.250	1.250	FA	19,763	52,313	10/02/2009	02/15/2025
85473T-BL-8	CA STANTON REDEV 2016C			1,2	1.C FE	3,809,155	120.6560	4,222,960	3,500,000	3,697,773		(29,168)			5.000	3.920	JD	14,583	175,000	11/30/2016	12/01/2040
85732G-WK-2	PA SCHOOL DIST PHILADELPHIA 2019			1,2	1.E FE	3,000,000	107.4700	3,224,100	3,000,000	3,000,000					3.096	3.090	AO	23,220	80,238	10/18/2019	04/01/2032
861398-CU-7	STOCKTON CALIF PUB FING AUTH			2	1.C FE	2,170,000	105.6020	2,291,563	2,170,000	2,170,000					3.610	3.610	AO	19,584	64,410	11/20/2019	10/01/2040
861419-MJ-5	STOSCD 2.19 12/15/2025				1.E FE	11,040,000	120.4090	13,293,154	11,040,000	11,040,000					2.190	2.190	JD	10,746	241,776	12/18/2009	12/15/2025
861419-RK-7	STOCKTON CALIF UNI SCH DIST	@			1.E FE	1,366,320	80.0860	3,203,440	4,000,000	2,083,793		105,238				5.250	N/A			11/06/2012	08/01/2033
861419-RM-3	CA STOCKTON USD 2008D	@		1,2	1.E FE	269,155	75.8910	379,455	500,000	311,112		9,959				3.280	N/A			07/13/2016	08/01/2035
861419-RN-1	CA STOCKTON USD 2008D	@		1,2	1.E FE	484,358	73.7160	855,106	1,160,000	579,802		25,237				4.500	N/A			12/13/2016	08/01/2036
861419-RP-6	CA STOCKTON USD 2008D	@			1.E FE	590,490	71.5730	715,730	1,000,000	615,303		17,758				2.950	N/A			08/01/2019	08/01/2037
867578-VB-9	SUNNYVALE G.O.			2	1.B FE	2,250,000	101.5240	2,284,290	2,250,000	2,250,000					3.067	3.060	MS	23,003	65,557	09/06/2019	09/01/2044
871089-EV-6	SWISCD 1.65 9/15/2024				1.C FE	5,000,000	114.7920	5,739,600	5,000,000	5,000,000					1.650	1.650	MS	24,292	82,500	10/14/2009	09/15/2024
875397-CG-4	TANSCD 7.25 3/15/2024				1.B FE	3,981,062	107.2260	4,268,734	3,981,062	3,981,062					1.020	1.020	MS	13,536	40,607	08/28/2009	03/15/2024
875518-EL-2	TANMED 7.2 2/1/2042			1,2	1.G FE	11,295,096	100.4030	11,395,741	11,350,000	11,304,885		1,377			7.200	7.240	FA	340,500	817,200	12/22/2009	02/01/2042
87638Q-RC-5	TX HENDRICK MED CENTER 2021			1	1.F FE	500,000	100.4730	502,365	500,000	500,000					2.411	2.410	MS			12/11/2020	09/01/2031
87638Q-RE-1	TX HENDRICK MED CENTER 2021			1	1.F FE	500,000	101.0440	505,220	500,000	500,000					2.691	2.690	MS			12/11/2020	09/01/2033
87638Q-RF-8	TX HENDRICK MED CENTER 2021			1	1.F FE	800,000	101.1310	809,048	800,000	800,000					2.781	2.780	MS			12/11/2020	09/01/2034
87638Q-RG-6	TX HENDRICK MED CENTER 2021			1	1.F FE	850,000	101.5070	862,810	850,000	850,000					2.901	2.900	MS			12/11/2020	09/01/2035
87638Q-RH-4	TX HENDRICK MED CENTER 2021			1	1.F FE	2,400,000	102.5380	2,460,912	2,400,000	2,400,000					3.286	3.280	MS			12/11/2020	09/01/2040
87638Q-RJ-0	TX HENDRICK MED CENTER 2021			1	1.F FE	4,560,000	103.4030	4,715,177	4,560,000	4,560,000					3.416	3.410	MS			12/11/2020	09/01/2050
880461-C7-1	TN TENNESSEE HSG DEV AUTH 2019			2	1.B FE	4,125,000	106.4460	4,390,898	4,125,000	4,125,000					2.600	2.600	JJ	53,625	80,735	09/05/2019	07/01/2039
880461-C8-9	TN TENNESSEE HSG DEV AUTH 2019			2	1.B FE	5,000,000	105.3570	5,267,850	5,000,000	5,000,000					2.800	2.800	JJ	70,000	105,389	09/05/2019	07/01/2044

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
880461-C9-7	TN TENNESSEE HSG DEV AUTH 2019			2	1.B FE	1,000,000	104.8250	1,048,250	1,000,000	1,000,000					2.950	2.950	JJ	14,750	22,207	09/05/2019	07/01/2049
880461-G5-1	TN HOUSING 2019			2	1.B FE	1,375,000	106.7150	1,467,331	1,375,000	1,375,000					2.650	2.650	JJ	18,219	20,395	11/07/2019	07/01/2034
880461-G6-9	TN HOUSING 2019			2	1.B FE	980,000	107.1300	1,049,874	980,000	980,000					2.900	2.900	JJ	14,210	15,920	11/07/2019	07/01/2039
880461-YJ-1	TN TENNESSEE HSG DEV AGCY 2019-1			2	1.B FE	3,820,000	111.5650	4,261,783	3,820,000	3,820,000					3.400	3.400	JJ	64,940	129,880	02/13/2019	07/01/2034
880461-YK-8	TN TENNESSEE HSG DEV AGCY 2019-1			2	1.B FE	3,250,000	112.2440	3,647,930	3,250,000	3,250,000					3.750	3.750	JJ	60,938	121,875	02/13/2019	07/01/2039
880557-3D-3	TNSHGR 1.515 9/15/2026			1.C	FE	45,000,000	119.9210	53,964,450	45,000,000	45,000,000					1.515	1.510	MJSD	30,300	681,750	11/25/2009	09/15/2026
882117-5V-2	TX TEXAS A&M UNIV 2017B			2	1.A FE	17,296,466	110.6200	19,026,640	17,200,000	17,281,985		(13,764)			3.660	3.560	JJ	314,760	629,520	12/09/2019	07/01/2047
88213A-MD-4	TX TEXAS A&M UNIV 2017D			2	1.A FE	2,945,000	111.4350	3,281,761	2,945,000	2,945,000					3.622	3.620	MN	13,630	106,668	11/30/2017	05/15/2037
88213A-NZ-4	TX TX A&M UNIV 2019A			1,2	1.A FE	7,000,000	115.5790	8,090,530	7,000,000	7,000,000					4.077	4.070	MN	36,467	285,390	01/09/2019	05/15/2039
882722-KF-7	TX STATE GO BAB 2009A				1.A FE	630,620	148.8710	744,355	500,000	609,379		(4,555)			5.517	3.750	AO	6,896	27,585	12/17/2015	04/01/2039
882723-7U-7	TX UTGO 2017			2	1.A FE	7,750,000	114.4490	8,869,798	7,750,000	7,750,000					3.621	3.620	AO	70,157	280,628	01/26/2017	10/01/2030
882723-7W-3	TX UTGO 2017			2	1.A FE	3,000,000	114.2980	3,428,940	3,000,000	3,000,000					3.771	3.770	AO	28,283	113,130	01/26/2017	10/01/2032
882723-7X-1	TX UTGO 2017			2	1.A FE	11,000,000	113.9260	12,531,860	11,000,000	11,000,000					3.824	3.820	AO	105,160	420,640	01/26/2017	10/01/2033
882723-7Y-9	TX UTGO 2017			2	1.A FE	3,750,000	113.7720	4,266,450	3,750,000	3,750,000					3.874	3.870	AO	36,319	145,275	01/26/2017	10/01/2034
882750-PH-9	TXSHSG 3.8 07/01/2039			2	1.B FE	11,630,000	112.5900	13,094,217	11,630,000	11,630,000					3.800	3.790	JJ	220,970	443,417	02/06/2019	07/01/2039
882750-PJ-5	TXSHSG 3.9 07/01/2044			2	1.B FE	10,725,000	111.9060	12,001,919	10,725,000	10,725,000					3.900	3.890	JJ	209,138	419,710	02/06/2019	07/01/2044
882750-PL-0	TXSHSG 3.95 01/01/2050			2	1.B FE	6,435,000	108.8110	7,001,988	6,435,000	6,435,000					3.950	3.940	JJ	127,091	254,983	02/06/2019	01/01/2050
88275F-RA-9	TX DEPT OF HOUSING			2	1.B FE	7,087,095	109.8110	7,412,243	6,750,000	7,070,149		(12,669)			3.375	3.030	MS	75,938	230,344	08/26/2019	09/01/2039
88275F-RB-7	TX DEPT OF HOUSING			2	1.B FE	1,024,360	109.7950	1,097,950	1,000,000	1,023,512		(632)			3.625	3.470	MS	12,083	36,653	07/17/2019	09/01/2044
88283K-BL-1	TX CENTRAL TX TPKE 2020C			1	1.F FE	16,750,000	100.8420	16,891,035	16,750,000	16,750,000					3.029	3.020	FA	196,633	225,492	02/21/2020	08/15/2041
882854-B2-7	TX ST WATER DEV BOARD 2017A			2	1.A FE	3,164,370	120.2830	3,608,490	3,000,000	3,124,916		(16,162)			4.000	3.310	AO	25,333	120,000	06/26/2018	10/15/2036
88880L-AU-7	TOBACCO SETTLEMENT FIN AUTH WE			1	2.A FE	3,918,123	101.8740	3,973,086	3,900,000	3,918,028		(95)			4.306	4.240	JD	13,995		12/09/2020	06/01/2049
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE			1	2.C FE	11,271,301	101.3630	11,291,838	11,140,000	11,270,461		(840)			4.875	4.720	JD	45,256	13,585	11/30/2020	06/01/2049
891381-G5-8	TORSCD 0.0 8/1/2034	@			1.D FE	6,011,700	64.2090	19,262,700	30,000,000	14,919,225		1,165,726				8.300	N/A			10/16/2009	08/01/2034
891381-K6-1	CA TORRANCE USD 2014	@		1,2	1.D FE	1,395,400	83.2590	2,081,475	2,500,000	1,878,361		79,822			4.390	N/A				02/13/2014	08/01/2027
891381-K8-7	CA TORRANCE USD 2014	@		1,2	1.D FE	1,222,700	75.0020	1,875,050	2,500,000	1,679,279		76,073			4.690	N/A				02/13/2014	08/01/2029
891381-K9-5	CA TORRANCE USD 2014	@		1,2	1.D FE	684,840	70.9220	1,063,830	1,500,000	949,408		44,247			4.820	N/A				02/13/2014	08/01/2030
89546R-RM-8	TRI-COUNTY METRO TRANSPORTATION DI			1,2	1.A FE	1,650,000	106.1750	1,751,888	1,650,000	1,650,000					3.026	3.020	MS	16,643	44,659	09/25/2019	09/01/2040
904121-JF-8	UMASCD 1.3 6/15/2026				1.B FE	8,000,000	117.8210	9,425,680	8,000,000	8,000,000					1.300	1.300	JD	4,622	104,000	11/20/2009	06/15/2026
906573-ES-5	CA UNION ESD GO 1999D	@			1.B FE	7,364,582	88.2910	10,736,186	12,160,000	8,555,701		305,561				3.670	N/A			11/14/2016	09/01/2030
91335V-KU-9	PA UNIVERSITY OF PITTSBURGH			1	1.B FE	4,485,105	107.9410	4,857,345	4,500,000	4,485,853		669			3.005	3.020	MS	39,816	105,926	11/21/2019	09/15/2041
914072-5B-5	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	1,000,000	108.0200	1,080,200	1,000,000	1,000,000					3.081	3.080	MN	5,135	30,468	10/17/2019	11/01/2035
914072-5C-3	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	7,000,000	107.5530	7,528,710	7,000,000	7,000,000					3.301	3.300	MN	38,512	228,503	10/17/2019	11/01/2039
914072-5D-1	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	1,175,000	107.0750	1,258,131	1,175,000	1,175,000					3.401	3.400	MN	6,660	39,518	10/17/2019	11/01/2042
914119-V7-4	UNIV OF CINCINNATI OH RECPTS			2	1.D FE	2,000,000	106.9570	2,139,140	2,000,000	2,000,000					3.254	3.250	JD	5,423	63,091	11/21/2019	06/01/2039
91412N-BD-1	IL UNIV CHICAGO 2020B			1	1.C FE	16,330,000	104.4120	17,050,480	16,330,000	16,330,000					2.761	2.760	AO	112,718	240,364	03/10/2020	04/01/2045
91412N-BE-9	IL UNIV CHICAGO 2020C			1	1.C FE	60,035,492	100.6270	60,426,514	60,050,000	60,035,615		123			2.547	2.540	AO	382,368	123,208	08/27/2020	04/01/2050
91417K-5S-6	CO UNIV COLORADO 2020B-2			1	1.B FE	11,000,000	101.8450	11,202,950	11,000,000	11,000,000					2.611	2.610	JD	23,934	112,491	07/01/2020	06/01/2042
91417K-Y7-0	UNIV OF COLORADO CO ENTERPRISE			2	1.B FE	7,358,991	115.9360	8,202,472	7,075,000	7,299,589		(26,088)			4.000	3.510	JD	23,583	283,000	08/24/2018	06/01/2043
914353-D9-5	IL UNIV OF ILLINOIS HEALTH 2013			1,2	2.A FE	657,978	111.3060	712,358	640,000	645,929		(1,942)			6.000	5.630	AO	9,600	38,400	08/23/2013	10/01/2031
914713-Q6-2	NC UNIV OF NC CHAPEL HILL 2017				1.A FE	7,500,000	118.0720	8,855,400	7,500,000	7,500,000					3.326	3.320	JD	20,788	249,450	09/15/2017	12/01/2038
914714-CL-2	UNCHGR 5.574 2/1/2024			1,2	1.D FE	1,000,000	100.3210	1,003,210	1,000,000	1,000,000					5.574	5.570	FA	23,225	55,740	11/10/2010	02/01/2024
914714-CN-8	UNCHGR 6.329 2/1/2031			1,2	1.D FE	5,696,020	100.3480	5,519,140	5,500,000	5,502,243		(26,526)			6.329	5.780	FA	145,040	348,095	05/21/2012	02/01/2031
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENN			1	1.D FE	2,117,500	109.7670	2,195,340	2,000,000	2,115,565		(1,935)			4.008	3.660	FA	30,283	40,080	03/17/2020	08/15/2047

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE	5,043,420	108.4560	4,880,520	4,500,000	5,033,084		(10,336)			2.805	2.250	AO	31,556	80,293	03/09/2020	10/01/2050
915138-LD-1	OH UNIVERSITY OF TOLEDO			1,2	1.F FE	3,817,190	101.9700	3,716,807	3,645,000	3,654,051		(21,105)			5.000	4.390	JD	15,188	182,250	10/20/2011	06/01/2027
915138-LE-9	OH UNIVERSITY OF TOLEDO			1,2	1.F FE	4,250,778	101.9700	4,170,573	4,090,000	4,098,485		(19,771)			5.000	4.490	JD	17,042	204,500	10/20/2011	06/01/2028
915217-RY-1	UNIVERSITY OF VIRGINIA			1	1.A FE	2,393,064	159.0540	3,817,296	2,400,000	2,394,220		161			6.200	6.220	MS	49,600	148,800	04/15/2009	09/01/2039
915217-SB-0	UNIHGR 5 9/1/2040				1.A FE	2,938,260	142.5550	2,851,100	2,000,000	2,908,584		(29,676)			5.000	2.150	MS	33,333	50,000	03/09/2020	09/01/2040
91537P-DL-6	CA UPLAND USD 2008A	@			1.D FE	4,704,400	81.9120	6,225,312	7,600,000	5,330,673		152,125				2.910	N/A			08/29/2016	04/01/2033
91537P-JY-2	CA UPLAND USD 2016	@		3	1.D FE	745,607	57.9240	845,690	1,460,000	785,431		24,919				3.250	N/A			05/16/2019	08/01/2038
91537P-JZ-9	CA UPLAND UNIFIED SCHOOL DISTRICT	@		1,2	1.D FE	1,831,513	55.4420	2,170,554	3,915,000	1,980,734		66,754				3.440	N/A			05/16/2019	08/01/2039
91537P-KB-0	CA UPLAND USD 2008C	@			1.D FE	1,369,375	53.4440	2,295,420	4,295,000	1,599,644		58,342				3.750	N/A			10/20/2016	08/01/2047
91754C-BR-0	UTAH ST BRD OF RGTS AUXILIARY				1.C FE	1,833,449	127.6600	1,780,857	1,395,000	1,686,317		(35,232)			6.186	2.980	AO	21,574	86,295	08/04/2016	04/01/2030
927781-ZA-5	VA COLLEGE BUILDING AUTHORITY			1,2	1.B FE	5,305,484	100.2830	5,450,381	5,435,000	5,355,056		6,259			4.000	4.180	FA	90,583	217,400	08/11/2011	02/01/2031
927781-ZB-3	VA COLLEGE BUILDING AUTHORITY			1,2	1.B FE	6,564,242	100.2830	6,814,230	6,795,000	6,645,939		10,339			4.000	4.250	FA	113,250	271,800	08/11/2011	02/01/2032
927793-UD-9	VA COMMONWEALTH TRANS BOARD			1,2	1.B FE	2,509,926	101.5950	2,580,513	2,540,000	2,517,717		981			4.500	4.580	MN	14,605	114,300	08/11/2011	05/15/2036
92812Q-3Z-8	VA MFH 2012D			1,2	1.B FE	5,000,000	103.3790	5,168,950	5,000,000	5,000,000					4.172	4.170	AO	52,150	208,600	09/25/2012	10/01/2032
92812V-FZ-4	VA HOUSING DEVELOPMENT AUTH 2015F			1,2	1.B FE	1,049,000	108.6860	1,086,860	1,000,000	1,042,407		(1,583)			4.400	4.060	JD	3,667	44,000	06/29/2016	12/01/2038
92812V-GA-8	VA HOUSING DEVELOPMENT AUTH 2015F			1,2	1.B FE	3,625,000	108.5880	3,936,315	3,625,000	3,625,000					4.450	4.450	JD	13,443	161,313	11/18/2015	12/01/2040
92812V-K8-8	VIRGINIA ST HSG DEV AUTH			1	1.B FE	6,000,000	103.1420	6,188,520	6,000,000	6,000,000					3.306	3.300	MS	46,284		09/25/2020	09/01/2055
92812V-R9-9	VIRGINIA ST HSG DEV AUTH			1	1.B FE	1,770,000	103.7670	1,836,676	1,770,000	1,770,000					3.380	3.380	MN	4,819		11/18/2020	11/01/2055
92812V-TY-2	VA HOUSING DEV AUTH			2	1.B FE	1,095,672	113.3280	1,218,276	1,075,000	1,091,887		(2,103)			4.000	3.740	JD	3,583	43,000	02/21/2019	12/01/2040
92812V-VB-9	VA HOUSING DEV AUTH RENTAL 2019A			2	1.B FE	1,000,000	110.7080	1,107,080	1,000,000	1,000,000					3.600	3.600	MS	12,000	36,000	02/27/2019	09/01/2039
932889-PR-3	CA WALNUT VALLEY USD 2003D	@			1.D FE	633,592	83.6500	995,435	1,190,000	745,355		29,505				4.080	N/A			12/20/2016	08/01/2032
932889-QC-5	CA WALNUT VALLEY UNI SCHOOL DIST G	@			1.C FE	363,148	97.1630	791,878	815,000	625,164		35,143				5.870	N/A			08/08/2011	08/01/2025
938429-S6-5	OR BVRTN SCHOOL DISTRICT 48J 2017B	@		2	1.B FE	3,820,339	86.9180	4,819,603	5,545,000	4,129,357		140,825				3.500	N/A			10/02/2018	06/15/2029
938429-S9-9	OR BVRTN SCHOOL DISTRICT 48J 2017B	@		2	1.B FE	1,104,900	75.6690	1,513,380	2,000,000	1,274,822		49,143				3.970	N/A			04/27/2017	06/15/2032
938429-T2-3	OR BVRTN SCHOOL DISTRICT 48J 2017B	@		2	1.B FE	1,554,521	72.1370	2,128,042	2,950,000	1,795,297		69,658				3.990	N/A			05/01/2017	06/15/2033
938429-T3-1	OR BVRTN SCHOOL DISTRICT 48J 2017B	@		2	1.B FE	1,846,987	68.8310	2,557,072	3,715,000	2,143,229		85,849				4.130	N/A			04/27/2017	06/15/2034
93878L-AE-7	DCTFAC 6.539 10/01/2030			1,2	1.D FE	5,000,000	100.3490	5,017,450	5,000,000	5,000,000					6.539	6.530	AO	81,738	326,950	10/21/2010	10/01/2030
93878L-BJ-5	DC CONVENTION & SPORTS AUTH 2018B			2	1.D FE	500,000	103.8590	519,295	500,000	500,000					4.312	4.310	AO	5,390	21,560	02/23/2018	10/01/2040
93976A-AH-5	WASFAC 6.79 7/1/2040				2.A FE	19,000,000	130.9260	24,875,940	19,000,000	19,000,000					6.790	6.790	JJ	645,050	1,290,100	11/17/2010	07/01/2040
93978T-E9-6	WA WASHINGTON STATE HOUSING 2019IN			2	1.A FE	1,175,000	111.2090	1,306,706	1,175,000	1,175,000					3.375	3.370	JD	3,305	39,656	02/15/2019	12/01/2034
93978T-F2-0	WA WASHINGTON STATE HOUSING 2019IN			2	1.A FE	2,277,211	112.0370	2,504,027	2,235,000	2,275,371		(1,514)			3.750	3.610	JD	6,984	83,813	09/30/2019	12/01/2039
940093-2L-0	WASHGR 7.399 04/01/2041				1.F FE	11,305,000	164.8440	18,635,614	11,305,000	11,305,000					7.399	7.390	AO	209,114	836,457	12/09/2010	04/01/2041
941247-N2-0	WAT 7.089 12/1/2038				1.D FE	17,805,000	132.3980	23,573,464	17,805,000	17,805,000					7.089	7.080	JD	105,183	1,262,196	11/01/2012	12/01/2038
950732-SL-2	WENSCD 7.23 3/15/2024				1.B FE	6,000,000	108.3440	6,500,640	6,000,000	6,000,000					0.800	0.800	MS	16,000	48,000	08/24/2009	03/01/2024
95639D-BE-9	WEST VIRGINIA BUILDING	@			1.E FE	16,000,000	111.5600	17,849,600	16,000,000	16,000,000							N/A			07/09/2009	06/15/2024
95639D-DU-1	WVSEDU 0 6/15/2026	@			1.E FE	17,433,000	110.9920	22,198,400	20,000,000	19,111,938		158,452				0.830	N/A			11/18/2009	06/15/2026
95639D-GQ-7	WVSEDU 0.00 6/15/27	@			1.E FE	33,579,422	108.4190	43,671,173	40,280,000	37,581,210		401,567				1.070	N/A			06/25/2010	06/15/2027
956553-D5-7	WEST VIRGINIA ST			1	1.D FE	991,250	116.8460	1,168,460	1,000,000	991,474		224			4.000	4.050	JD	3,333	40,000	03/23/2020	06/01/2043
956704-D4-9	WV WEST VIR UNIV 2020A			1	1.D FE	1,000,000	101.5430	1,015,430	1,000,000	1,000,000					2.379	2.370	AO	5,948	13,283	02/27/2020	10/01/2034
956704-D5-6	WV WEST VIR UNIV 2020A			1	1.D FE	10,420,000	101.1480	10,539,622	10,420,000	10,420,000					2.429	2.420	AO	63,275	141,315	02/27/2020	10/01/2035
956704-D6-4	WV WEST VIR UNIV 2020A			1	1.D FE	2,554,617	102.8840	2,602,965	2,530,000	2,553,865		(752)			2.856	2.790	AO	18,064	40,343	03/03/2020	10/01/2040
956704-D7-2	WV WEST VIR UNIV 2020A			1	1.D FE	18,000,000	102.3640	18,425,520	18,000,000	18,000,000					2.956	2.950	AO	133,020	297,078	02/27/2020	10/01/2044
957366-BR-7	WCHMED 8.572 11/1/2040				2.C FE	16,489,556	147.3590	24,247,923	16,455,000	16,484,832		(654)			8.572	8.550	MN	235,087	1,410,523	05/01/2017	11/01/2040
957366-BS-5	WCHMED 8.572 11/1/2040				2.C FE	15,123,260	147.2820	21,282,249	14,450,000	15,055,810		(15,690)			8.572	8.100	MN	206,442	1,238,654	03/07/2016	11/01/2040

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
957366-CV-7	NY WESTCHESTER MEDICAL CENTER 2000			1,2	2.B FE	2,059,620	103.9840	2,079,680	2,000,000	2,006,113		(7,045)			5.000	4.620	MN	16,667	100,000	11/23/2011	11/01/2025
95737T-EK-8	NY WESTCHESTER MED 2020			1	1.F FE	39,650,000	104.7780	41,544,477	39,650,000	39,650,000					3.846	3.840	MN	254,157	245,685	08/28/2020	11/01/2050
958638-TQ-1	MI WESTERN MICHIGAN UNIV 2013			1,2	1.F FE	481,995	113.1780	509,301	450,000	460,565		(3,382)			5.250	4.370	MN	3,019	23,625	09/27/2013	11/15/2027
958638-TR-9	MI WESTERN MICHIGAN UNIV 2013			1,2	1.F FE	424,084	113.1480	452,592	400,000	407,985		(2,550)			5.250	4.500	MN	2,683	21,000	09/27/2013	11/15/2028
958638-TT-5	MI WESTERN MICHIGAN UNIV 2013			1,2	1.F FE	416,184	113.1170	452,468	400,000	405,404		(1,718)			5.250	4.740	MN	2,683	21,000	09/27/2013	11/15/2030
961488-ME-0	CA WESTSIDE USD GO 2008A	@			1.D FE	352,035	91.8960	689,220	750,000	524,186		24,186				4.780	N/A			07/24/2012	08/01/2028
961488-MF-7	WSDSCD 0.0 08/01/29	@			1.D FE	836,155	89.7090	2,377,289	2,650,000	1,588,769		91,930				6.050	N/A			03/19/2010	08/01/2029
961488-MG-5	WSDSCD 0.0 08/01/30	@			1.D FE	831,889	87.5080	2,463,350	2,815,000	1,585,617		92,182				6.080	N/A			03/19/2010	08/01/2030
966782-SQ-8	CA WHITTIER UHSD 2016	@		1,2	1.D FE	1,209,280	76.4560	1,529,120	2,000,000	1,381,437		43,431				3.220	N/A			10/05/2016	08/01/2032
966782-SR-6	CA WHITTIER UHSD 2016	@		1,2	1.D FE	2,904,150	73.5120	3,675,600	5,000,000	3,324,392		106,097				3.260	N/A			10/05/2016	08/01/2033
969268-AP-6	CA WILLIAM S HART UHSD GO 2008B	@			1.C FE	935,885	99.1280	1,442,312	1,455,000	1,313,160		51,117				4.010	N/A			06/15/2012	08/01/2023
969268-AX-9	CA WILLIAM HART UHSD 2011B	@			1.C FE	346,746	77.4400	526,592	680,000	395,550		14,426				3.750	N/A			06/12/2017	08/01/2035
969275-PP-5	WILLIAM S HART CA UNION HIGH S	@			1.C FE	1,449,993	95.7880	2,658,117	2,775,000	2,143,374		95,496				4.610	N/A			05/30/2012	09/01/2026
969275-PS-9	WILLIAM S HART CA UNION HIGH S	@			1.C FE	2,181,850	89.9350	4,496,750	5,000,000	3,297,853		154,618				4.860	N/A			05/21/2012	09/01/2029
969275-QS-8	CA WILLIAM S HART UHSD GO 2008A	@			1.D FE	857,975	81.4960	2,037,400	2,500,000	1,311,975		65,531				5.190	N/A			09/12/2012	08/01/2033
97658W-AA-8	WI WISC ALUM RESEARCH FUND			2	1.A FE	24,000,000	108.5980	26,063,520	24,000,000	24,000,000					3.564	3.560	AO	213,840	674,784	12/10/2019	10/01/2049
97689Q-KT-2	WISCONSIN ST HSG & ECON DEV AU			2	1.C FE	4,920,000	111.0770	5,464,988	4,920,000	4,920,000					3.500	3.500	MS	57,400	172,200	02/28/2019	09/01/2035
977266-FP-5	WISEBURN CA SCH DIST	@			1.E FE	5,096,678	85.0090	6,613,700	7,780,000	5,758,504		161,406				2.860	N/A			09/01/2016	08/01/2031
977266-FQ-3	WISEBURN CA SCH DIST	@			1.E FE	5,098,693	82.6950	6,669,352	8,065,000	5,820,253		176,650				3.100	N/A			09/01/2016	08/01/2031
983068-8N-0	WYLIE TEX INDPT SCH DIST	@		2	1.A FE	2,136,960	45.3930	2,723,580	6,000,000	2,400,019		93,652				4.020	N/A			01/30/2018	08/15/2043
98322Q-SV-0	WY WYOMING HOUSING REV 2019			2	1.B FE	6,020,000	111.4340	6,708,327	6,020,000	6,020,000					3.450	3.450	JD	17,308	207,690	02/14/2019	06/01/2034
98322Q-SW-8	WY WYOMING HOUSING REV 2019			2	1.B FE	1,640,000	111.5430	1,829,305	1,640,000	1,640,000					3.600	3.600	JD	4,920	59,040	02/14/2019	06/01/2036
98322Q-UD-7	WY WYOMING COMM DEV AUTH HSG REV			2	1.B FE	2,390,000	104.7380	2,503,238	2,390,000	2,390,000					2.450	2.450	JD	4,880	58,555	09/06/2019	12/01/2034
98322Q-UE-5	WY WYOMING COMM DEV AUTH HSG REV			2	1.B FE	4,000,000	104.7790	4,191,160	4,000,000	4,000,000					2.650	2.650	JD	8,833	106,000	09/06/2019	12/01/2039
98322Q-UF-2	WY WYOMING COMM DEV AUTH HSG REV			2	1.B FE	3,025,000	104.2330	3,153,048	3,025,000	3,025,000					2.875	2.870	JD	7,247	86,969	09/06/2019	12/01/2044
988258-DB-2	CA YUBA CITY UNI SCH DIST 99-1-B	@			1.F FE	966,330	95.5420	1,719,756	1,800,000	1,442,576		66,829				4.800	N/A			07/17/2012	09/01/2025
988258-DC-0	YBCSCD 0 9/1/2026	@			1.F FE	1,088,328	93.9200	3,216,760	3,425,000	2,325,537		153,576				6.950	N/A			11/17/2009	09/01/2026
988258-FQ-7	YBCSCD 0 9/1/2028	@			1.F FE	421,080	89.6820	1,085,152	1,210,000	771,902		43,958				5.950	N/A			08/25/2010	09/01/2028
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30				1.A	12,268,445	107.5350	13,192,855	12,268,445	12,268,445					4.200	4.200	MN	183,440	673,847	09/19/2014	05/01/2030
37149#-AA-8	TALISKER				1.D PL	255,911,017	102.4300	262,129,655	255,911,017	255,911,017					5.250	5.250	JD	1,144,887	13,398,010	02/02/2018	12/01/2057
49549*-AA-3	KJ FDG SEC TL				1.E PL	192,000,000	116.3830	223,455,578	192,000,000	192,000,000					4.800	4.800	JD	15,613,047	1,181,315	03/06/2018	12/01/2049
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						5,899,874,056	XXX	7,278,833,916	7,570,394,751	6,277,802,523		60,024,635			XXX	XXX	XXX	60,350,222	149,213,025	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
31281F-BY-6	FGOLD 30YR BI-WEEKLY				1.A	168,284	103.3420	169,666	164,180	167,309		(1,657)			6.500	5.510	MON	889	10,672	01/09/2006	11/01/2029
31281F-BZ-3	FGOLD 30YR BI-WEEKLY				1.A	58,761	105.5680	60,519	57,327	58,375		(594)			6.500	5.740	MON	311	3,726	01/09/2006	02/01/2031
3128MJ-W7-1	FG G08669				1.A	281,169	108.5880	289,635	266,728	279,078		(5,676)			4.000	2.280	MON	889	10,669	12/23/2015	09/01/2045
3128MJ-WW-6	FG G08660				1.A	277,049	108.9390	286,420	262,917	275,090		(5,185)			4.000	2.320	MON	876	10,517	12/23/2015	08/01/2045
3128MJ-XF-2	FG G08677				1.A	304,563	108.4850	313,365	288,856	302,086		(6,013)			4.000	2.320	MON	963	11,554	12/23/2015	11/01/2045
3128MJ-XK-1	FG G08681				1.A	341,777	107.0090	356,214	332,883	340,382		(3,942)			3.500	2.660	MON	971	11,651	12/23/2015	12/01/2045
3132L9-Y8-2	FG V84335				1.A	374,417	108.6000	395,977	364,618	373,886		(6,779)			4.500	3.260	MON	1,367	16,408	11/26/2018	06/01/2048
31339D-P8-5	FHLMC SERIES 2414 CLASS LG	RA			1.A	5,935,185	117.5750	6,748,410	5,739,677	5,798,561		(4,384)			6.500	6.110	MON	29,200	352,189	08/09/2002	02/15/2032
31339W-NA-0	FHLMC SERIES 2439 CLASS LH				1.A	430,243	115.2820	502,728	436,086	433,173		453			6.000	6.130	MON	2,180	26,165	07/26/2002	04/15/2032
3136A0-EK-9	FNR 2011-81 GZ				1.A	2,521,557	106.3170	2,746,948	2,583,735	2,554,800		46,776			4.000	4.340	MON	210,987	125,828	08/10/2011	08/25/2041

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136A1-C8-6	FNR 2011-101 NB	RA			1.A	3,032,915	112.2970	3,405,875	3,032,915	3,032,915					4.000	3.970	MON	13,076	121,317	09/27/2011	10/25/2041
3136A1-QE-8	FNR 2011-96 BE	RA			1.A	1,799,715	111.3440	2,200,651	1,976,436	1,858,884		27,840			3.500	4.120	MON	5,765	69,175	10/13/2011	10/25/2041
3136A1-ZD-0	FNR 2011-101 CB				1.A	15,075,260	111.2740	16,827,448	15,122,518	15,079,572		21,120			4.000	4.000	MON	50,408	604,901	09/01/2011	10/25/2041
3136A4-BS-7	FNR 2012-22 PY	RA			1.A	3,594,115	112.6250	3,988,051	3,541,000	3,562,935		(20,583)			3.500	3.350	MON	10,328	123,935	05/22/2012	03/25/2042
3136A4-BU-2	FNR 2012-22 CY				1.A	6,733,282	115.7360	7,689,500	6,644,000	6,700,518		(11,795)			3.500	3.390	MON	19,378	232,540	05/22/2012	03/25/2042
3136A4-DT-3	FNR 2012-24 HZ				1.A	367,011	107.5750	397,323	369,345	367,146		859			4.000	4.080	MON	8,066	9,376	04/24/2012	03/25/2042
3136A5-R6-5	FNR 2012-49 PW	CF			1.A	10,838,046	112.2790	11,852,135	10,556,000	10,693,402		(88,884)			3.500	3.260	MON	30,788	369,460	05/25/2012	05/25/2042
3136A5-ZX-7	FNR 2012-54 WH				1.A	4,958,648	111.6320	5,475,570	4,905,000	4,920,557		(26,105)			3.500	3.370	MON	14,306	183,595	05/21/2012	05/25/2042
3136A6-TN-4	FNR 2012-63 ZM				1.A	5,617,715	103.4310	5,837,480	5,643,835	5,618,640		3,627			4.000	4.040	MON	18,813	197,513	04/26/2012	06/25/2042
3136A7-JB-9	FNR 2012-67 MZ	CF			1.A	2,945,484	104.5470	3,086,067	2,951,843	2,944,005		5,191			3.500	3.510	MON	80,081	58,469	06/13/2012	07/25/2042
3136A7-JQ-6	FNR 2012-67 KC				1.A	4,320,648	114.8070	4,893,888	4,262,702	4,288,992		(19,008)			3.500	3.370	MON	17,651	154,870	05/23/2012	07/25/2042
3136A7-PJ-5	FNR 2012-88 WZ				1.A	203,912	105.8440	217,936	205,904	203,906		32			3.500	3.730	MON	120	7,072	07/30/2012	08/25/2042
3136A8-D6-4	FNR 2012-103 ZC				1.A	3,515,824	108.0810	3,901,874	3,610,139	3,505,598		(275)			3.500	4.050	MON	8,494	124,084	03/15/2016	09/25/2042
3136A8-SS-0	FNMA..12-102				1.A	547,500	99.2560	744,420	750,000	571,042		3,058			2.000	4.670	MON	1,250	15,000	06/25/2013	09/25/2042
3136A9-K3-1	FNR 2012-120 BZ	CF			1.A	9,821,873	112.9160	13,501,911	11,957,513	9,534,556		(19,531)			3.500	6.860	MON	40,780	395,872	12/19/2013	11/25/2042
3136AB-4N-0	FNR 2013-2 LZ				1.A	986,152	96.0760	979,504	1,019,507	989,656		2,836			3.000	3.710	MON	10,846	27,631	04/10/2013	02/25/2043
3136AB-LQ-4	FNMA..12-148				1.A	1,799,490	107.6990	2,516,931	2,337,000	1,873,908		7,218			2.500	4.510	MON	4,869	58,425	06/24/2013	01/25/2043
3136AB-MR-1	FNMA 2012-148 CU				1.A	3,214,550	107.2380	3,526,563	3,288,542	3,227,417		39,106			5.222	6.040	MON	2,862	152,389	01/24/2013	01/25/2043
3136AD-R3-5	FNMA..13-41				1.A	1,590,878	109.9730	1,840,399	1,673,507	1,605,289		1,464			3.000	3.380	MON	4,184	50,205	05/17/2013	05/25/2043
3136AE-4P-9	FNR 2013-71 ZA	CF			1.A	18,868,733	112.6440	21,997,005	19,527,898	18,824,180		(3,091)			3.500	4.070	MON	49,066	681,626	03/15/2016	05/01/2043
3136AE-5X-1	FNR 2013-74 ZH	CF			1.A	9,792,513	111.3530	12,116,172	10,880,867	9,715,233		(6,437)			3.500	5.440	MON	27,919	373,708	06/21/2013	05/01/2043
3136AE-S3-2	FNMA..13-52J				1.A	1,945,625	107.7170	2,154,340	2,000,000	1,955,300		1,329			3.000	3.370	MON	5,000	60,000	05/17/2013	06/25/2043
3136AF-AK-0	FNR 2013-79 QZ	CF			1.A	7,167,830	112.7600	8,500,003	7,538,143	7,143,119		(1,212)			3.500	4.360	MON	25,307	258,900	03/15/2016	07/25/2043
3136AF-CY-8	FNR 2013-72 LB	CF			1.A	1,645,710	112.7730	1,985,933	1,761,000	1,664,559		1,674			3.500	4.120	MON	5,136	61,635	09/24/2013	07/25/2043
3136AF-DF-8	FNR 2013-72 KB	RA			1.A	2,050,831	112.6330	2,500,161	2,219,739	2,078,514		2,420			3.500	4.230	MON	6,474	77,691	09/24/2013	07/25/2043
3136AF-SV-7	FNR 2013-73 KE				1.A	3,403,594	112.5980	4,475,763	3,975,000	3,507,143		7,543			3.000	4.160	MON	9,938	119,250	06/24/2013	06/25/2043
3136AF-VT-8	FNR 2013-66 MB	RA			1.A	3,039,563	109.6160	3,535,124	3,225,000	3,073,701		4,425			3.000	3.720	MON	8,063	96,750	05/22/2013	11/01/2042
3136AF-YY-4	FNR 2013-80 VZ	CF			1.A	16,366,603	113.3400	19,051,039	16,808,790	16,315,883		(5,611)			4.000	4.480	MON	43,945	658,008	06/21/2013	08/25/2043
3136AG-G4-8	FNR 2013-106 PY	RA			1.A	30,140,478	110.4400	36,845,129	33,361,996	31,017,310		126,706			3.000	4.690	MON	83,405	1,000,860	09/25/2013	10/25/2033
3136AG-MJ-8	FNR 2013-108 VZ	CF			1.A	13,475,725	106.2690	14,525,868	13,668,909	13,466,050		2,291			3.000	3.450	MON	29,862	403,481	05/19/2016	10/25/2043
3136AG-P8-9	FNR 2013-114 Z	CF			1.A	3,292,963	103.2480	3,839,356	3,718,588	3,302,801		11,115			3.000	7.770	MON	9,296	109,766	10/02/2013	03/25/2040
3136AH-VS-6	FNR 2013-136 CZ	CF			1.A	9,626,542	111.5910	12,826,853	11,494,492	9,494,188		(10,970)			3.500	6.760	MON	33,526	394,783	12/12/2013	12/01/2043
3136AJ-AL-0	FNMA..14-1	RA			1.A	4,240,800	100.7320	4,746,504	4,712,000	4,401,890		59,212			3.000	15.500	MON	11,780	141,360	03/11/2014	05/25/2034
3136AN-QW-0	FNR 2015-26 UZ				1.A	2,032,504	107.1010	2,217,302	2,070,288	2,030,530		(437)			3.000	3.150	MON	4,523	61,111	05/19/2016	05/25/2045
3136AP-3A-8	FNR 2015-64 AZ	CF			1.A	16,054,990	107.1100	17,215,378	16,072,540	16,052,449		(607)			3.000	2.980	MON	35,201	474,260	06/15/2016	09/25/2045
3136AP-CW-0	FNR 2015-47 AY	RA			1.A	11,155,740	104.2670	12,558,910	12,045,000	11,227,753		24,076			3.000	6.300	MON	30,113	356,450	02/02/2018	07/01/2045
3136AQ-AN-0	FNR 2015-72 ZA	CF			1.A	5,614,434	106.5830	6,236,974	5,851,754	5,615,053		2,826			3.000	4.430	MON	12,689	172,733	02/23/2016	10/25/2045
3136AR-E2-0	FNR 2016-18 LZ				1.A	4,185,532	106.4490	4,934,256	4,635,324	4,187,196		3,098			3.000	4.220	MON	10,833	136,826	08/21/2018	04/25/2046
3136AR-J3-3	FNMA..16-22				1.A	9,342,226	106.6890	10,005,379	9,378,079	9,340,214		(430)			3.000	3.040	MON	20,539	276,823	06/17/2016	04/25/2046
3136AR-PJ-1	FNR 2016-11 BC	RA			1.A	1,057,857	96.5600	1,236,268	1,280,311	1,087,540		2,786			2.500	3.640	MON	2,667	32,008	03/30/2016	03/25/2046
3136AR-SP-4	FNR 2016-8 PB	CF			1.A	21,993,125	109.1500	24,013,000	22,000,000	21,993,125					3.000	2.980	MON	55,000	660,000	05/19/2016	03/25/2046
3136AR-T5-7	FNR 2016-25 LB				1.A	6,274,113	113.6770	7,138,916	6,280,000	6,274,113					3.000	2.990	MON	15,700	188,400	05/24/2016	05/25/2046
3136AR-Y8-5	FNR 2016-30 BL				1.A	980,000	110.8420	1,108,420	1,000,000	982,549		425			3.000	3.270	MON	2,500	30,000	05/24/2016	05/25/2046
3136AS-6E-1	FNR 2016-52 PZ				1.A	934,230	111.9340	1,061,782	948,578	934,270		39			3.000	3.120	MON	2,301	28,000	11/13/2019	08/25/2046
3136AS-A9-7	FNR 2016-41 MZ	CF			1.A	12,417,628	105.8210	13,320,519	12,587,784	12,421,399		2,031			3.000	3.480	MON	27,638	371,568	05/23/2016	07/25/2046
3136AS-CT-1	FNMA..16-24				1.A	11,488,166	106.6680	12,267,597	11,500,729	11,486,353		(424)			3.000	2.980	MON	25,188	339,480	06/17/2016	05/25/2046
3136AU-4D-0	FNR 2017-8 BZ	CF			1.A	8,896,080	86.5940	8,602,102	9,933,831	8,914,179		22,447			3.000	6.550	MON	23,216	293,228	08/15/2018	02/25/2047
3136AU-YU-9	FNR 2016-94 ZA	CF			1.A	18,088,592	109.5530	20,172,866	18,413,796	18,097,294		487			3.500	3.910	MON	46,853	655,416	12/09/2016	12/25/2046
3136AV-2Z-1	FNR 2017-21 ZD				1.A	4,909,714	94.3530	5,113,155	5,419,176	4,908,747		4,184			3.500	5.750	MON	14,696	186,124	10/11/2018	04/01/2047
3136AV-JB-6	FNR 2017-4 ZC	CF			1.A	16,593,822	96.0110	15,931,894	16,593,822	16,593,822					3.500	3.430	MON	43,454	569,921	10/19/2017	02/25/2047
3136AV-PM-5	FNR 2017-10 LZ				1.A	1,220,730	89.1810	1,250,443	1,402,141	1,221,579		1,797			3.000	5.550	MON	3,277	41,389	08/16/2018	03/25/2047
3136AW-A9-8	FNR 2017-45 ZK	RA			1.A	1,531,781	96.3190	1,635,925	1,698,445	1,530,864		797			3.500	5.390	MON	4,610	57,417	10/29/2018	06/01/2047
3136AW-HZ-3	FNR 2017-39 CY				1.A	6,347,734	97.7950	6,651,549	6,801,523	6,389,136		27,456			3.500	6.800	MON	19,838	238,053	10/11/2018	05/01/2047
3136AW-Z7-5	FNR 2017-51 EZ				1.A	4,556,144	89.2670	4,381,193	4,907,965	4,571,988		3,565			3.000	5.310	MON	12,270	144,874	06/20/2017	07/25/2047
3136AX-GA-7	FNR 2017-49 ZC				1.A	10,988,156	95.5750	10,801,099	11,301,176	11,004,424		(168)			3.500	4.350	MON	29,337	388,143	07/05/2017	07/25/2047
3136AX-NB-7	FNR 17-59 DZ				1.A	5,008,955	110.0400	5,616,492	5,104,024	5,007,168		158			3.500	3.780	MON	13,483	175,300	01/19/2018	08/01/2047
3136AX-YF-6	FNR 2017-61 GZ				1.A	5,830,766	96.2080	5,736,944	5,963,064	5,839,192		778			3.500	4.360	MON	15,525	204,804	07/25/2017	08/25/2047

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3136AY-YZ-0	FNR 2017-90 ZD				1.A	7,574,544	94.6130	7,186,608	7,595,794	7,573,245		(529)			3.500	3.520	MON	19,949	260,881	10/19/2017	11/01/2047
3136B0-EN-2	FNR 2017-102 PZ				1.A	6,196,694	98.5070	6,118,812	6,211,551	6,195,310		(439)			3.500	3.500	MON	16,361	213,338	12/12/2017	12/25/2047
3136B0-JV-9	FNR 2017-106 PY		RA		1.A	5,406,294	109.7060	6,219,638	5,669,389	5,427,350		8,142			3.000	3.520	MON	14,173	170,082	01/17/2018	01/01/2048
3136B1-RY-2	FNR 2018-21 JT				1.A	3,600,878	102.0740	3,681,312	3,606,513	3,600,878					4.000	3.820	MON	12,022	144,261	10/11/2018	12/01/2043
3136B1-T7-9	FNR 2018-38 VZ				1.A	10,972,713	102.2240	11,219,940	10,975,837	10,972,407		(134)			4.000	3.940	MON	33,331	429,667	08/01/2018	06/25/2048
3136B2-7H-9	FNR 2018-72 ZB		CF		1.A	15,591,662	90.0220	14,608,002	16,227,147	15,575,582		(5,796)			3.500	3.990	MON	44,392	557,328	01/09/2019	10/25/2058
3136B2-GE-6	FNR 2018-45 ZD		CF		1.A	28,845,993	92.9060	28,570,299	30,751,834	28,862,678		38,950			3.500	6.090	MON	82,542	1,101,682	08/01/2018	06/25/2048
3136B2-UE-0	FNR 2018-55 LZ				1.A	7,140,204	95.3950	7,501,100	7,863,201	7,143,706		12,907			3.500	7.050	MON	21,324	270,065	10/23/2018	08/01/2048
3136B2-YL-0	FNR 2018-54 LZ		RA		1.A	7,100,717	91.5030	6,847,444	7,483,300	7,102,293		6,830			3.500	5.350	MON	20,176	257,359	08/30/2018	08/25/2048
3136B3-BL-3	FNR 2018-70 CZ		CF		1.A	4,249,371	103.7790	4,541,413	4,376,042	4,247,664		779			4.000	4.850	MON	13,422	171,307	10/17/2018	10/25/2048
3136B3-CF-5	FNR 2018-75 KZ				1.A	3,825,044	90.7110	3,785,783	4,173,456	3,826,791		6,692			3.500	6.850	MON	11,318	143,339	09/18/2018	10/01/2048
3136B3-DT-4	FNR 2018-73 BZ				1.A	12,191,059	92.5090	11,827,859	12,785,631	12,197,491		14,226			3.500	5.540	MON	34,673	439,128	01/09/2019	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB		CF		1.A	10,727,749	94.1310	11,201,502	11,899,908	10,729,575		15,178			3.500	6.720	MON	32,271	408,707	10/03/2018	10/25/2048
3136B3-LJ-7	FNR 2018-83 ZJ				1.A	4,930,737	95.8770	5,233,052	5,458,089	4,931,611		8,259			3.500	7.020	MON	14,845	187,460	10/17/2018	11/25/2048
3136B3-MM-9	FNR 18-84 ZA		RA		1.A	8,669,772	94.1100	9,133,161	9,704,772	8,663,157		8,124			3.500	6.310	MON	26,403	330,223	10/05/2018	11/01/2048
3136B3-MV-9	FNR 18-84 ZD		CF		1.A	12,589,232	94.4930	13,220,173	13,990,637	12,592,105		22,613			3.500	7.230	MON	38,051	480,514	10/17/2018	11/01/2048
3136B3-RS-1	FNR 18-89 VZ				1.A	4,913,482	103.1300	5,186,587	5,029,174	4,910,735		(483)			4.000	4.390	MON	15,529	196,875	10/26/2018	12/25/2048
3136B6-YJ-6	FNR 2019-66 LZ				1.A	826,118	99.8550	834,018	835,231	825,042		25,062			3.000	14.920	MON	2,088	23,261	10/10/2019	11/25/2049
3136B6-YZ-0	FNR 2019-66 ZP				1.B FE	24,956	100.0000	25,011	25,011	24,948		219			3.500	3.500	MON	4,344	62	10/21/2019	11/25/2049
3136B7-JB-8	FNR 2019-72 ZL				1.A	1,277,373	104.5320	1,349,760	1,291,240	1,277,638		284			3.000	3.350	MON	3,228	38,115	11/19/2019	12/25/2049
3136B7-V2-4	FNR 2019-82 HZ				1.A	10,386,304	106.5120	11,089,566	10,411,565	10,385,920		(427)			3.000	3.010	MON	25,387	307,330	12/03/2019	01/25/2050
3136B8-HA-0	FNR 2020-3 JZ			4	1.A	3,065,727	109.2360	3,368,335	3,083,539	3,065,919		192			3.000	3.140	MON	7,709	83,539	01/15/2020	02/25/2050
3136B8-HM-4	FNR 2020-3 AZ			4	1.A	1,020,776	110.0590	1,131,237	1,027,846	1,020,912		136			3.000	3.210	MON	2,056	27,846	01/15/2020	12/01/2049
3137A0-3H-6	FHR 3680 ZA				1.A	1,611,463	113.0020	1,854,536	1,641,154	1,624,437		17,340			4.500	4.770	MON	6,155	88,865	07/08/2010	06/15/2040
3137A0-BA-2	FHR 3701 Z				1.A	2,990,960	112.6200	3,425,340	3,041,502	3,021,933		41,859			4.500	4.650	MON	11,406	164,936	09/09/2010	07/15/2040
3137A0-K9-5	FHR 3695 JG				1.A	3,524,579	112.1770	3,949,293	3,520,591	3,522,928		(916)			4.500	4.420	MON	13,202	158,427	06/07/2011	07/15/2040
3137A4-E6-0	FHR 3768 Z		CF		1.A	39,580,415	115.2890	47,717,091	41,389,110	39,243,105		(10,643)			4.000	4.910	MON	137,964	1,620,245	08/09/2011	12/15/2040
3137A4-E7-8	FHR 3768 ZP		CF		1.A	33,901,654	111.3810	39,046,032	35,056,277	34,508,233		813,322			4.000	4.350	MON	116,854	1,372,336	08/09/2011	12/15/2040
3137A5-P2-4	FHR 3795 VZ				1.A	3,129,947	108.3450	3,941,144	3,637,587	3,484,167		468,566			4.000	5.300	MON	19,157	176,918	05/24/2011	01/15/2041
3137A6-AX-0	FHR 3791 ZL				1.A	1,955,574	111.7720	2,378,077	2,127,614	2,031,243		191,146			4.500	5.850	MON	15,941	102,527	01/26/2011	01/15/2041
3137A7-UU-2	FHR 3828 LZ		RA		1.A	7,034,441	108.4760	7,953,321	7,331,871	7,242,542		306,926			4.000	4.400	MON	24,440	356,399	08/10/2011	03/15/2041
3137A9-Y2-6	FHR 3835 ZV		RA		1.A	8,452,715	110.8210	9,587,390	8,651,239	8,565,094		244,693			4.000	4.260	MON	28,837	361,209	08/10/2011	04/15/2041
3137AD-WM-5	FHR 3891 UL				1.A	1,286,535	121.7340	1,574,021	1,293,000	1,288,691		1,337			4.500	4.520	MON	4,849	58,185	08/02/2011	07/15/2041
3137AF-CN-0	FHR 3926 NY		RA		1.A	2,732,507	110.3190	3,014,474	2,732,507	2,732,507					4.000	3.980	MON	9,108	109,300	10/12/2011	09/15/2041
3137AF-PC-0	FHR 3919 BY		RA		1.A	35,320,000	111.4380	39,359,902	35,320,000	35,320,000					4.000	3.980	MON	117,733	1,412,800	10/11/2011	09/15/2041
3137AF-TQ-5	FHR 3933 DP				1.A	717,553	108.2160	783,609	724,115	719,940		2,493			4.000	4.210	MON	2,414	28,965	10/12/2011	10/15/2041
3137AN-GA-7	FHR 4013 GL				1.A	4,232,550	110.7670	4,618,991	4,170,000	4,189,025		(31,441)			3.500	3.340	MON	12,163	145,950	05/25/2012	03/15/2042
3137AN-ST-3	FHR 4027 PY				1.A	10,387,359	112.7300	11,459,054	10,165,000	10,268,409		(75,623)			3.500	3.300	MON	29,648	355,775	05/25/2012	04/15/2042
3137AQ-WH-7	FHLMC..4063 KB		RA		1.A	3,154,872	108.1210	3,548,010	3,281,518	3,180,518		3,137			3.000	3.590	MON	8,204	98,446	06/06/2012	06/15/2042
3137AR-FM-3	FHR 4066 VZ				1.A	5,701,071	108.0290	6,161,727	5,703,751	5,698,740		(214)			3.500	3.490	MON	33,127	180,112	02/03/2014	06/15/2042
3137AS-V5-0	FHR 4094 BZ				1.A	2,306,217	106.3510	2,472,382	2,324,739	2,308,670		808			3.000	3.200	MON	5,812	68,622	08/28/2012	08/15/2032
3137AU-TF-6	FHR 4117 HB				1.A	3,833,471	107.6610	4,414,083	4,100,000	3,883,054		6,186			2.500	3.240	MON	8,542	102,500	04/29/2019	10/15/2042
3137AX-W3-3	FHR 5269 ZT		CF		1.A	3,889,272	101.0150	3,978,429	3,938,452	3,887,737		14,037			3.000	3.470	MON	9,846	115,541	01/10/2013	01/15/2043
3137AY-FG-1	FHR 4171 Z				1.A	1,123,631	99.7440	1,144,680	1,147,615	1,125,231		16,946			3.000	6.090	MON	2,869	33,588	04/29/2019	02/15/2043
3137AY-KG-5	FHR 4172 UZ				1.A	2,502,863	100.7940	2,594,382	2,573,950	2,507,884		41,306			3.000	3.870	MON	6,435	75,445	03/07/2013	02/15/2043
3137B0-6L-3	FHR 4178 NT		RA		1.A	4,454,629	108.5710	5,138,328	4,732,674	4,489,649		43,207			3.500	4.990	MON	13,803	165,636	02/20/2014	03/15/2043
3137B0-EF-7	FHR 4183 NQ				1.A	1,740,000	109.3280	2,186,563	2,000,000	1,777,611		4,211			3.000	4.370	MON	5,000	60,000	09/25/2013	03/15/2043
3137B0-WJ-9	FHR 4182 GY				1.A	17,225,990	103.8570	21,917,754	21,103,816	17,811,147		82,812			2.500	4.220	MON	43,966	527,595	09/24/2013	01/15/2043
3137B1-3B-6	FHR 4182 ZD		RA		1.A	6,303,966	112.4120	7,369,085	6,555,426	6,286,213		(356)			3.500	4.310	MON	15,503	225,149	05/31/2013	03/15/2043
3137B1-3E-0	FHR 4182 ZK		CF		1.A	10,431,037	107.0840	11,186,088	10,446,087	10,429,951		2,523			3.500	3.500	MON	30,468	357,862	05/24/2016	03/15/2043
3137B1-BN-1	FHLMC..41-92				1.A	4,421,406	116.0980	5,525,104	4,759,000	4,478,058		6,603			3.500	4.100	MON	13,880	166,565	06/24/2013	04/15/2043
3137B2-LA-6	FHR 4214 CY		RA		1.A	9,598,779	108.8620	11,671,220	10,721,149	9,890,971		41,110			3.000	4.390	MON	26,803	321,634	09/25/2013	06/15/2033
3137B2-NF-3	FHR 4219 JZ				1.A	2,501,860	111.2000	2,890,482	2,599,360	2,495,862		(394)			3.500	4.180	MON	6,147	89,276	05/30/2013	05/15/2043
3137B3-2Z-0	FHR 4213 MZ		CF		1.A	8,110,113	113.5780	9,194,230	8,095,113	8,109,202		(246)			4.000	3.940	MON	21,235	316,897	06/11/2013	06/15/2043
3137B3-4E-5	FHR 4215 EY				1.A	5,694,212	111.1050	7,209,732	6,489,130	5,895,136		26,007			3.000	4.310	MON	16,223	194,674	09/25/2013	06/15/2033
3137B3-6D-5	FHR 4215 ZK				1.A	6,132,774	110.0840	7,153,691	6,498,399	6,112,263		844			3.500	4.850	MON	18,954	223,190	06/11/2013	06/15/2043
3137B3-A3-2	FHR 4230 Z		CF		1.A	10,441,421	100.8500	13,692,141	13,576,797	10,445,251		65,414			2.500	13.920	MON	24,298	334,868	11/07/2013	07/15/2043

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137B3-AJ-7	FHR 4227 AZ	CF			1.A	2,040,993	111.7210	2,280,212	2,040,993	2,040,993					3.500	3.470	MON	5,137	213,840	03/15/2016	07/15/2043
3137B3-BH-0	FHR 4234 GB				1.A	9,742,969	115.9260	11,437,619	9,866,298	9,761,780		2,558			4.000	4.150	MON	32,888	394,652	09/25/2013	07/15/2043
3137B4-KX-3	FHR 4253 PB				1.A	6,747,895	109.9620	7,935,958	7,217,000	6,841,239		11,219			3.500	4.660	MON	21,050	252,595	09/25/2013	08/15/2041
3137B4-RQ-1	FHR 4249 GW	RA			1.A	1,925,950	110.2680	2,293,574	2,080,000	1,954,731		4,239			3.500	5.170	MON	6,067	72,800	12/03/2013	10/15/2041
3137B5-BL-6	FHR 4258 JC				1.A	2,731,178	118.5120	3,275,666	2,764,000	2,735,526		525			4.000	4.110	MON	9,213	110,560	03/20/2014	10/15/2043
3137B5-R9-6	FHR 4265 GL				1.A	998,438	109.0620	1,090,622	1,000,000	998,474		11			3.000	3.000	MON	2,500	30,000	05/31/2016	04/15/2042
3137B6-LL-3	FHR 4285 PB				1.A	1,565,636	114.5550	1,788,488	1,561,245	1,564,495		(170)			4.000	3.920	MON	5,204	62,450	03/26/2014	11/15/2043
3137BC-VL-9	FHR 4375 QC	RA			1.A	1,852,220	111.8160	2,099,620	1,877,746	1,853,651		390			3.000	3.100	MON	4,694	56,332	05/18/2016	08/15/2044
3137BF-BH-3	FHR 4413 VZ				1.A	1,099,938	106.3320	1,275,921	1,199,941	1,101,278		1,333			3.000	4.200	MON	3,000	35,420	08/21/2018	11/15/2044
3137BH-BN-6	FHR 4446 PM				1.A	4,114,054	110.8190	4,570,580	4,124,365	4,114,537		101			3.000	3.010	MON	10,311	123,731	05/25/2016	09/15/2044
3137BJ-6Z-1	FHR 4475 BC	RA			1.A	2,950,781	109.2880	3,278,627	3,000,000	2,955,741		1,417			3.000	3.330	MON	7,500	90,000	05/24/2016	05/15/2045
3137BL-EX-2	FHLMC 45-10	RA			1.A	28,065,406	103.3280	29,023,261	28,088,417	28,062,084		(777)			3.000	2.990	MON	61,517	829,118	06/17/2016	09/15/2045
3137BR-DQ-5	FHR 4609 QZ				1.A	3,489,156	104.4510	3,869,608	3,704,707	3,491,463		2,353			3.000	4.000	MON	8,175	109,356	11/25/2019	08/15/2046
3137BS-YV-9	FHR 4630 ZL	CF			1.A	7,439,555	106.7200	8,922,670	8,360,823	7,462,944		2,288			3.000	5.850	MON	18,588	246,796	12/09/2016	11/15/2046
3137BT-RY-9	FHR 4636 ZN				1.A	1,700,266	106.7310	2,075,537	1,944,641	1,702,536		3,360			3.000	6.030	MON	4,545	57,402	08/16/2018	12/15/2046
3137BV-BA-3	FHR 4656 B	RA			1.A	35,378,594	93.0720	34,575,294	37,148,975	35,587,167		166,946			3.000	5.120	MON	92,872	1,114,469	01/23/2017	02/15/2047
3137BV-QS-8	FHR 4657 TZ				1.A	2,370,974	98.4260	2,333,655	2,370,974	2,370,974					3.500	3.470	MON	6,915	81,432	06/09/2017	02/15/2047
3137BV-UZ-7	FHR 4654 LZ				1.A	22,654,537	98.5460	22,325,140	22,654,537	22,654,537					3.500	3.470	MON	131,959	778,079	06/09/2017	02/15/2047
3137BW-RN-6	FHR 4664 TZ	RA			1.A	17,615,817	90.1890	17,152,286	19,018,157	17,657,469		6,464			3.000	5.040	MON	42,820	558,923	06/13/2017	03/15/2047
3137BW-SZ-8	FHR 4663 HZ	RA			1.A	6,344,229	98.8580	6,341,718	6,414,977	6,345,554		(164)			3.500	3.800	MON	16,556	220,325	06/02/2017	03/15/2047
3137BW-US-1	FHR 4663 TZ				1.A	4,431,018	98.1330	4,471,153	4,556,218	4,435,012		(459)			3.500	4.210	MON	14,497	152,697	07/11/2017	03/15/2047
3137BY-5W-6	FHR 4680 BQ				1.A	645,015	99.1370	659,225	664,964	645,980		8,629			3.500	4.960	MON	1,939	23,274	02/07/2019	05/15/2047
3137F1-7F-9	FHR 4693 TZ				1.A	9,453,547	90.1560	9,096,288	10,089,498	9,480,888		5,281			3.000	4.810	MON	25,224	297,823	06/20/2017	06/15/2047
3137F2-ZW-9	FHR 4711 CZ	RA			1.A	20,278,873	97.8730	20,161,626	20,599,784	20,300,181		(398)			3.500	3.910	MON	60,083	705,772	07/26/2017	08/15/2047
3137F3-K6-0	FHR 4768 ZH	RA			1.A	13,704,797	103.6470	15,796,212	15,240,422	13,733,174		41,976			3.000	7.310	MON	35,175	449,869	02/02/2018	03/01/2048
3137F4-PQ-9	FHR 4776 MW	RA			1.A	14,910,268	103.4110	15,496,947	14,985,782	14,918,022		5,831			4.000	4.360	MON	49,953	599,431	10/04/2018	07/01/2045
3137F5-3A-5	FHR 4791 ZB	RA			1.A	4,450,612	111.5220	4,960,632	4,448,112	4,450,096		(316)			4.000	3.950	MON	14,827	173,540	04/25/2018	03/15/2048
3137F6-HZ-3	FHR 5035 UH			4	1.A	5,182,125	99.3180	5,164,536	5,200,000	5,182,184		59			2.000	2.010	MON	8,667	17,333	10/09/2020	11/25/2050
3137FB-NL-6	FHR 4732 QZ				1.A	3,170,606	89.1270	3,093,113	3,470,456	3,182,641		(14)			3.000	4.880	MON	7,930	102,441	10/26/2017	11/01/2047
3137FB-YC-4	FHR 4734 Z				1.A	11,627,395	90.0370	11,288,719	12,537,867	11,644,091		24,525			3.000	5.720	MON	32,673	376,407	11/10/2017	12/01/2047
3137FC-4R-2	FHR 4738 LZ				1.A	11,363,169	88.7680	10,855,861	12,229,476	11,372,925		14,942			3.000	4.930	MON	28,015	360,991	12/08/2017	12/01/2047
3137FC-BP-8	FHR 4741 GY				1.A	967,461	108.5530	1,085,534	1,000,000	970,162		1,020			3.000	3.350	MON	2,500	30,000	01/05/2018	12/01/2047
3137FD-7H-9	FHR 4748 YZ				1.A	12,622,781	111.1520	14,842,186	13,353,054	12,622,463		3,314			3.500	4.460	MON	39,438	455,551	03/05/2019	12/15/2047
3137FD-DG-4	FHR 4750 KZ				1.A	4,435,184	97.5800	4,331,512	4,438,934	4,434,772		(140)			3.500	3.490	MON	11,735	149,338	12/19/2017	01/01/2048
3137FE-K4-1	FHR 4771 BD				1.A	3,992,500	103.9670	4,158,680	4,000,000	3,992,675		114			4.000	4.020	MON	13,333	160,000	10/11/2018	10/01/2045
3137FE-R4-4	FHR 4767 CN	RA		6	1.A	20,191,466	101.0840	20,439,084	20,219,900	20,191,466					4.000	3.980	MON	67,400	808,796	10/11/2018	11/01/2045
3137FG-3P-8	FHR 4801 ZN				1.A	25,457,141	110.0150	28,049,160	25,495,773	25,453,474		(1,391)			4.000	4.000	MON	77,179	994,570	05/15/2018	05/15/2048
3137FG-5H-4	FHR 4796 NZ	RA			1.A	35,416,231	99.9130	35,385,419	35,416,231	35,416,231					4.000	3.950	MON	107,551	1,386,427	07/23/2018	05/15/2048
3137FJ-C2-3	FHR 4833 VZ	RA			1.A	6,377,270	104.1000	6,832,036	6,562,955	6,377,658		3,238			4.000	5.180	MON	20,134	255,853	10/31/2018	09/15/2048
3137FQ-HA-4	FHR 4933 LZ				1.A	2,439,959	107.4170	2,627,308	2,445,894	2,439,853		(116)			3.000	3.010	MON	5,949	72,198	12/18/2019	12/25/2049
3137G1-BU-0	FWLS 2017-SC02 1A2				1.A	8,898,828	90.8360	8,629,420	9,500,000	8,988,527		8,315			3.000	3.670	MON	23,750	285,000	07/19/2017	05/25/2047
3137GA-4M-6	FHR 3730 PZ				1.A	1,625,747	127.6410	2,108,171	1,651,641	1,631,391		11,557			4.500	4.620	MON	6,194	72,543	09/09/2010	09/15/2040
3137GA-MD-6	FHR 3736 ZP				1.A	7,924,856	109.7710	9,300,618	8,472,746	8,259,561		463,892			4.000	4.760	MON	58,159	304,543	11/15/2010	10/15/2040
3137GA-QM-2	FHR 3740 KE	RA			1.A	3,756,790	109.6270	4,118,456	3,756,790	3,756,790					4.000	3.980	MON	12,523	150,272	10/20/2011	10/15/2040
3138EP-AH-7	FN AL6307				1.A	668,141	111.7790	691,061	618,236	661,835		(14,364)			4.500	2.230	MON	1,853	23,183	09/10/2015	02/01/2045
3138EQ-PK-2	FN AL7625				1.A	952,621	107.1720	959,819	895,587	950,839		(7,227)			3.500	2.170	MON	2,527	36,751	08/21/2020	10/01/2030
3138LH-L8-5	FN AN4850	RA			1.A	2,652,102	118.5760	3,062,757	2,582,949	2,644,776		(3,375)			3.850	3.630	MON	7,458	101,101	02/03/2017	03/01/2047
3138LH-MA-9	FN AN4852	RA			1.A	6,044,959	118.9360	6,971,765	5,861,778	6,025,071		(8,869)			3.890	3.620	MON	19,635	231,824	02/03/2017	03/01/2047
3138W9-4X-5	FN AS0837				1.A	343,391	112.1670	349,478	311,570	342,091		(12,415)			5.000	1.670	MON	1,298	15,578	09/10/2015	10/01/2043
3138WB-RJ-6	FN AS2288				1.A	346,107	110.9170	348,317	314,034	343,739		(7,392)			5.000	1.920	MON	490	7,251	09/10/2015	04/01/2044
3138WF-TE-6	FN AS5948				1.A	238,009	109.7880	251,936	229,475	236,797		(2,380)			3.500	2.700	MON	667	8,006	12/14/2015	10/01/2045
3138WF-U9-5	FN AS6007				1.A	326,641	107.0590	339,966	317,549	325,333		(4,524)			3.500	2.590	MON	926	11,114	12/23/2015	10/01/2045
3138WG-DJ-0	FN AS6404				1.A	359,645	107.0590	374,301	349,620	358,032		(4,471)			3.500	2.620	MON	1,020	12,237	12/23/2015	12/01/2045
3138YW-KA-4	FN AZ4788				1.A	239,526	108.6650	245,946	226,335	237,480		(6,144)			4.000	2.270	MON	754	9,053	12/23/2015	10/01/2045
31392C-T6-1	FNMA SERIES 2002-W3 CLASS A4	CF			1.A	2,586,745	118.3240	3,047,526	2,575,577	2,575,577					6.500	6.330	MON	13,951	167,413	05/06/2002	09/25/2028
31392J-AQ-2	FNMA SERIES 2003-W2 CLASS 2A9				1.A	5,067,943	116.6870	5,865,060	5,026,319	5,026,319					5.900	5.680	MON	24,713	296,553	10/25/2002	07/25/2042
31392R-EQ-0	FHLMC SERIES 2467 CLASS PG				1.A	433,677	112.3640	501,479	446,299	440,505		1,031			6.000	6.330	MON	2,231	26,778	07/16/2002	07/15/2032
31393C-RV-7	FNMA SERIES 2003-47 CLASS ZA				1.A	1,491,231	116.6400	1,964,270	1,684,045	1,620,993		11,799			5.250	6.280	MON	7,368	106,711	12/15/2003	06/25/2033

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31393D-FZ-9	FNMA SERIES 2003-65 CLASS NZ	CF			1.A	4,084,076	112.1400	5,126,556	4,571,568	4,458,662		74,542			5.000	5.640	MON	167,248	274,555	12/16/2003	07/25/2033
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7	RA			1.A	15,791,459	113.7830	17,967,996	15,791,459	15,791,459					5.681	5.630	MON	81,645	897,113	01/08/2004	11/25/2043
31393U-AK-9	FNMA SERIES 2003-W17 CLASS 1A7				1.A	8,073,260	114.8770	9,282,669	8,080,528	8,080,528					5.750	5.710	MON	38,719	464,630	11/03/2003	08/25/2033
31393U-DL-4	FNMA 2003-119 CLASS SA				1.A	329,001	120.4330	409,374	339,919	332,068		3,123			9.402	10.160	MON	533	30,292	10/22/2003	12/25/2033
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD				1.A	197,400	120.4330	245,625	203,951	199,227		1,876			9.402	10.170	MON	320	18,175	10/22/2003	12/25/2033
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG				1.A	296,101	120.4330	368,437	305,927	298,916		2,801			9.402	10.160	MON	479	27,263	10/22/2003	12/25/2033
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB				1.A	232,442	120.7840	274,624	227,368	227,368					10.302	10.300	MON	390	22,308	10/22/2003	12/25/2033
31393U-DW-0	FNMA SERIES 2003-119 CLASS SD				1.A	692,619	119.8290	966,111	806,242	698,938		30,428			7.852	12.560	MON	1,055	59,352	10/23/2003	12/25/2033
31393U-DX-8	FNMA SERIES 2003-119 CLASS UM				1.A	572,164	119.8290	798,092	666,026	577,384		25,136			7.852	12.560	MON	872	49,030	10/23/2003	12/25/2033
31393U-DY-6	FNMA SERIES 2003-119 CLASS QK	CF			1.A	722,733	119.8290	1,008,117	841,296	729,327		31,751			7.852	12.560	MON	1,101	61,933	10/23/2003	12/25/2033
31393U-DZ-3	FNMA SERIES 2003-119 CLASS WA				1.A	602,278	119.8290	840,097	701,080	607,050		27,606			7.852	12.600	MON	917	51,611	10/23/2003	12/25/2033
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7				1.A	11,123,563	114.4380	12,729,583	11,123,563	11,123,563					5.807	5.750	MON	53,829	649,046	11/17/2003	08/25/2043
31393U-TN-3	FNMA SERIES 2003-134 CLASS SA	CF			1.A	1,578,224	121.8250	1,949,903	1,600,577	1,601,013		(2,358)			10.952	10.930	MON	2,922	167,446	12/02/2003	09/25/2032
31393U-TP-8	FNMA SERIES 2003-134 CLASS QC				1.A	1,303,751	121.8250	1,610,789	1,322,216	1,322,576		(1,948)			10.952	10.930	MON	2,413	138,325	12/02/2003	09/25/2032
31393U-TQ-6	FNMA SERIES 2003-134 CLASS WB				1.A	1,091,720	121.8250	1,348,824	1,107,182	1,107,483		(1,631)			10.952	10.930	MON	2,021	115,829	12/02/2003	09/25/2032
31393U-TS-2	FNMA SERIES 2003-134 CLASS SC				1.A	1,361,134	125.5650	1,881,760	1,498,634	1,446,430		15,696			10.252	11.440	MON	2,561	146,291	12/02/2003	12/25/2032
31393U-TT-0	FNMA SERIES 2003-134 CLASS WG				1.A	1,750,030	125.5650	2,419,406	1,926,815	1,857,461		20,668			10.252	11.490	MON	3,292	188,088	12/02/2003	12/25/2032
31393U-TU-7	FNMA SERIES 2003-134 CLASS QD	CF			1.A	2,041,702	125.5650	2,822,640	2,247,951	2,167,038		24,113			10.252	11.490	MON	3,841	219,437	12/02/2003	12/25/2032
31393U-TV-5	FNMA SERIES 2003-134 UD				1.A	1,550,814	125.5650	2,143,991	1,707,475	1,646,016		18,315			10.252	11.490	MON	2,918	166,677	12/02/2003	12/25/2032
31393W-PZ-6	FHLMC SERIES 2653 CLASS MZ	RA			1.A	4,099,551	110.6230	5,100,116	4,610,358	4,424,611		35,605			5.000	6.140	MON	17,522	276,826	07/25/2003	07/15/2033
31393W-SZ-3	FHLMC SERIES 2645 CLASS PE	RA			1.A	446,500	115.3230	584,303	506,666	485,608		2,764			5.000	6.250	MON	2,111	25,333	08/05/2003	07/15/2033
31393X-4P-9	FNMA SERIES 2004-36 CLASS PD	RA			1.A	1,114,351	110.2350	1,243,954	1,128,457	1,117,505		(2,389)			5.500	0.820	MON	5,172	62,065	09/03/2004	05/25/2034
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4	CF			1.A	2,245,310	112.6640	2,553,889	2,266,819	2,266,819					6.000	6.050	MON	11,334	136,021	03/04/2004	02/25/2044
31393X-RS-8	FNMA SERIES 2004-25 CLASS PD	RA			1.A	966,289	110.1950	1,078,281	978,521	969,026		(2,070)			5.500	0.820	MON	4,485	53,819	09/03/2004	04/25/2034
31393Y-2X-2	FNMA SERIES 2004-55 CLASS ZA				1.A	1,119,558	109.9590	1,515,035	1,377,818	1,302,095		15,520			4.500	6.030	MON	153,367	74,822	10/27/2004	07/25/2034
31394A-R6-5	FNMA SERIES 2004-74 CLASS ZB	RA			1.A	1,171,966	109.6280	1,608,785	1,467,495	1,385,864		22,305			4.500	6.070	MON	153,703	82,820	10/26/2004	10/25/2034
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK	RA			1.A	4,657,033	109.1750	6,275,346	5,747,970	5,437,459		72,748			4.500	6.060	MON	169,755	313,308	11/02/2004	12/25/2034
31394C-2J-0	FNR 2005-23 ZC				1.A	749,135	116.1030	859,535	740,321	743,382		(7,053)			5.500	5.270	MON	3,393	48,590	03/04/2009	04/25/2035
31394H-AG-6	FHLMC SERIES 2664 CLASS ZE				1.A	4,490,692	115.3790	5,747,826	4,981,691	4,846,219		58,834			5.500	6.270	MON	22,833	328,385	09/10/2003	08/15/2033
31394J-Y2-7	FSPC T-58 1A4				1.A	1,017,283	116.7900	1,240,410	1,062,086	1,024,786		7,504			5.666	6.580	MON	5,011	61,269	11/01/2012	09/25/2043
31394K-NL-4	FHLMC SERIES 2686 CLASS NZ	CF			1.A	1,074,437	103.9060	1,236,305	1,189,830	1,175,053		8,629			5.000	5.870	MON	78,491	71,082	12/16/2003	10/15/2023
31394L-J9-4	FHLMC 2691 ZH	RA			1.A	3,137,242	116.1610	3,877,002	3,337,611	3,275,562		15,929			5.500	5.960	MON	15,297	219,659	12/01/2005	10/15/2033
31394L-Z8-8	FHLMC SERIES 2711 CLASS QD				1.A	647,456	112.6090	849,234	754,144	754,144		107,018			7.841	7.840	MON	2,628	55,467	10/23/2003	11/15/2033
31394L-ZA-3	FHLMC SERIES 2711 CLASS QV				1.A	1,369,884	120.8020	1,847,360	1,529,247	1,529,247		78,202			9.941	9.930	MON	14,159	144,363	11/12/2003	02/15/2033
31394L-ZD-7	FHLMC SERIES 2711 CLASS SA				1.A	713,862	112.6090	936,334	831,492	831,492		117,994			7.841	7.840	MON	2,898	61,156	10/23/2003	11/15/2033
31394L-ZE-5	FHLMC SERIES 2711 CLASS SC				1.A	1,607,554	120.8020	2,167,872	1,794,566	1,794,566		85,258			9.941	9.930	MON	14,396	169,545	11/12/2003	02/15/2033
31394M-R6-9	FHLMC SERIES 2722 CLASS UC				1.A	229,700	104.9250	239,500	228,258	228,258					10.291	10.290	MON	1,044	22,381	12/04/2003	04/15/2023
31394M-R7-7	FHLMC SERIES 2722 CLASS UV	CF			1.A	13,392,610	122.6380	18,594,467	15,162,017	14,197,085		228,689			9.241	11.410	MON	62,275	1,327,437	11/20/2003	08/15/2033
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE	RA			1.A	3,123,707	117.1330	3,791,486	3,236,911	3,189,679		7,574			5.500	5.810	MON	14,836	184,020	03/15/2006	03/25/2036
31394V-HQ-6	FNMA SERIES 2005-114 CLASS PG	RA			1.A	2,982,144	109.2070	3,367,616	3,083,689	3,048,935		12,278			5.500	5.760	MON	14,134	169,603	02/01/2006	01/25/2036
31394V-YH-7	FNMA SERIES 2006-4 CLASS ME	RA			1.A	4,583,080	116.9060	5,316,343	4,547,552	4,547,552					6.000	5.880	MON	22,738	272,853	03/09/2006	02/25/2036
31394X-VL-7	FSPC SERIES T-60 CL 1A4D	RA		5	1.A	10,815,124	119.0100	13,082,535	10,992,803	10,998,460		5,646			4.370	4.990	MON	43,557	521,342	05/04/2004	03/25/2044
31395A-DR-3	FHLMC SERIES 2815 CLASS PB	RA			1.A	8,642,480	114.4000	9,536,539	8,336,128	8,418,699		(15,950)			6.000	5.650	MON	47,577	490,463	08/10/2004	06/15/2034
31395C-XH-9	FHLMC SERIES 2827 CLASS PG	CF			1.A	4,556,677	116.0700	5,213,325	4,491,535	4,504,828		2,253			6.000	5.840	MON	26,911	252,917	08/02/2004	07/15/2034
31395F-2F-0	FHR 2835 NZ				1.A	1,326,097	114.2550	1,494,789	1,308,292	1,313,473		(12,789)			5.500	5.320	MON	5,996	85,890	03/10/2009	08/15/2034
31395F-T7-9	FHLMC SERIES 2857 CLASS MG	RA			1.A	524,162	115.8110	646,214	557,990	545,922		1,577			5.000	5.590	MON	2,325	27,900	10/08/2004	09/15/2034
31395H-4Z-0	FHLMC SERIES 2866 CLASS DB	RA			1.A	3,060,000	112.9460	3,388,380	3,000,000	3,008,781		(5,015)			6.000	5.800	MON	15,000	180,000	03/23/2005	04/15/2034
31395H-VM-9	FHR 2896 BZ				1.A	616,559	113.9570	718,201	630,238	623,711		8,755			5.000	5.230	MON	2,626	37,737	11/30/2009	11/15/2034
31395J-3S-3	FHLMC SERIES 2885 CLASS LZ				1.A	5,649,537	117.9160	6,637,657	5,629,140	5,629,140		(1,554)			6.000	5.930	MON	28,146	402,390	04/14/2005	11/15/2034
31395J-E8-5	FHLMC SERIES 2882 CLASS AB	RA			1.A	5,023,812	112.2270	5,323,960	4,743,921	4,812,775		(109,798)			6.000	5.460	MON	23,720	284,635	01/11/2005	11/15/2034
31395T-QN-7	FHLMC SERIES 2962 CLASS GB				1.A	2,711,430	127.5880	3,271,356	2,564,000	2,633,406		(20,771)			6.000	5.540	MON	12,820	153,840	07/21/2005	04/15/2035
31396F-XA-6	FHR 3081 EZ				1.A	317,693	108.0870	430,181	397,995	369,677		61,071			5.000	7.400	MON	1,658	23,985	09/23/2008	12/15/2035
31396H-M4-8	FHLMC SERIES 3110 CLASS CQ				1.A	2,557,697	123.2520	3,268,866	2,652,181	2,602,051		4,405			5.500	5.760	MON	12,156	145,870	02/01/2006	02/15/2036
31396H-MW-6	FHLMC SERIES 3110 CLASS HE	RA			1.A	3,094,333	115.2370	3,658,714	3,174,947	3,141,025		2,894			5.500	5.730	MON	14,552	174,622	03/16/2006	02/15/2036
31396K-6A-5	FNR 2006-98 B				1.A	1,674	103.2510	1,853	1,795	1,728		13			5.500	6.660	MON	8	99	11/01/2012	10/25/2036
31396N-HB-5	FHLMC..3136				1.A	1,015,901	117.8360	1,222,015	1,037,047	1,027,635		92			6.000	6.200	MON	5,185	62,223	06/01/2006	04/15/2036

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31396N-SH-0	FHR 3159 TE				1.A	757,312	117.0730	902,793	771,137	764,370		798			5.500	5.700	MON	3,534	43,493	12/27/2006	05/15/2036
31396P-R6-0	FNR 2007-19 TC	RA			1.A	391,059	116.9660	476,465	407,354	400,216		8,383			6.000	6.500	MON	2,037	24,441	07/17/2007	03/25/2037
31396P-SS-1	FNR 2007-7	RA			1.A	1,325,473	114.5600	1,553,413	1,355,982	1,342,232		184			5.500	5.700	MON	6,215	74,579	02/21/2007	02/25/2037
31396U-VU-1	FHR 3184 AE				1.A	1,434,441	116.7540	1,623,033	1,390,131	1,404,920		(91)			6.000	5.650	MON	6,951	83,408	11/22/2006	07/15/2036
31396V-ZJ-0	FNR 2007-41 KZ				1.A	545,953	113.9820	661,181	580,075	567,799		21,937			6.000	6.570	MON	2,900	41,604	11/09/2007	05/25/2037
31396W-2U-9	FNR 2007-75 ED	RA			1.A	410,298	116.8380	479,383	410,298	410,298					6.000	5.850	MON	2,051	24,618	11/01/2012	08/25/2037
31396W-3F-1	FNR 2007-75 BZ				1.A	636,569	112.5120	864,729	768,566	698,876		90,900			5.000	7.900	MON	3,202	45,817	09/19/2008	08/25/2037
31396W-5Y-8	FNR 2007-78 PE				1.A	22,746	117.4770	26,836	22,844	22,749		27			6.000	6.000	MON	114	1,371	11/01/2012	08/25/2037
31396W-G9-1	FNR 2007-65 GZ				1.A	4,575,188	113.1270	6,013,165	5,315,411	4,989,528		531,291			5.000	6.840	MON	22,148	317,110	10/08/2008	07/25/2037
31396W-GL-4	FNR 2007-55 PH				1.A	777,008	116.7860	893,477	765,054	774,846		(1,594)			6.000	5.440	MON	3,825	45,903	11/01/2012	06/25/2047
31396W-T4-8	FNR 2007-74 QD	RA			1.A	191,238	117.6270	218,994	186,176	187,829		(2,876)			6.000	5.570	MON	931	11,171	01/04/2008	08/25/2037
31396W-Z4-1	FNR 2007-76 PE	RA			1.A	289,322	118.0720	332,362	281,491	287,388		(1,387)			6.000	5.180	MON	1,407	16,889	11/01/2012	08/25/2037
31396X-ED-2	FNR 2007-80 TE	RA			1.A	4,831,669	117.4370	5,808,163	4,945,770	4,887,479		14,985			6.000	6.240	MON	24,564	296,055	11/01/2012	08/25/2037
31396X-RS-5	FNMA 07-90				1.A	188,146	113.9900	217,277	190,610	189,085		362			6.000	6.140	MON	953	11,437	03/07/2008	09/25/2037
31396Y-UU-4	FNR 2008-11 GT				1.A	6,382	113.0030	7,101	6,284	6,370		(26)			6.000	5.300	MON	31	377	11/01/2012	03/25/2038
31397A-SH-7	FHLMC 3217 PE				1.A	2,647,813	115.5960	3,003,040	2,597,885	2,614,892		(2,793)			6.000	5.730	MON	12,989	155,873	10/04/2006	09/15/2036
31397B-DP-3	FHR 3210 PE				1.A	5,123,917	117.6080	5,952,199	5,061,050	5,077,635		4,825			6.000	5.830	MON	25,305	303,663	04/11/2007	09/15/2036
31397B-RU-7	FHR 3229 KZ				1.A	341,120	105.2820	449,279	426,739	411,228		90,939			5.000	7.560	MON	7,994	25,644	09/23/2008	07/15/2035
31397E-VT-9	FHRR R010 ZA				1.A	1,379,696	116.6520	1,590,550	1,363,500	1,369,316		(11,951)			5.500	5.320	MON	6,249	89,348	03/05/2009	02/15/2037
31397G-GV-6	FHR 3298 WL				1.A	359,322	115.1660	410,736	356,647	356,948		(2,282)			6.000	5.860	MON	1,783	21,399	01/08/2008	04/15/2037
31397G-KM-1	FHR 3304 KZ				1.A	965,861	109.3500	1,119,406	1,023,691	1,007,631		38,846			6.000	6.610	MON	5,118	73,672	11/09/2007	04/15/2037
31397G-PF-1	FHR 3303 PD				1.A	1,497,377	115.9660	1,824,099	1,572,960	1,536,428		8,600			5.500	6.180	MON	7,209	86,513	11/01/2012	04/15/2037
31397G-SP-6	FHR 3297 ZL				1.A	386,841	107.5530	595,324	553,517	490,040		108,370			4.500	8.450	MON	2,076	30,143	09/23/2008	04/15/2037
31397H-AA-6	FHLMC 3311 ZL				1.A	282,635	107.2660	433,738	404,357	360,395		76,976			4.500	8.780	MON	1,516	22,043	09/23/2008	05/15/2037
31397H-B9-8	FHR 3312 HP				1.A	2,066,102	113.6350	2,520,298	2,217,889	2,161,181		31,705			5.500	6.230	MON	10,165	121,984	06/11/2007	05/15/2037
31397H-BW-7	FHR3312G6COLLAT				1.A	632,446	108.1990	706,175	652,663	646,176		1,752			5.500	5.860	MON	2,991	35,896	05/18/2007	05/15/2027
31397H-SA-7	FHR 3338 AH				1.A	23,570	119.4390	27,789	23,266	23,529		(18)			6.000	5.570	MON	116	1,396	11/01/2012	06/15/2037
31397J-A6-1	FHR 3336 VZ				1.A	147,937	107.2650	231,872	216,168	192,476		44,362			4.500	8.820	MON	11,103	2,412	09/23/2008	06/15/2037
31397J-W4-2	FHR 3349 PE	RA			1.A	1,960,963	118.4720	2,261,875	1,909,206	1,929,018		(27,262)			6.000	5.620	MON	9,546	114,552	01/25/2008	07/15/2037
31397K-D4-0	FHR 3355 ZH				1.A	347,138	111.4490	554,014	497,101	452,226		100,000			4.500	8.250	MON	1,864	27,105	09/23/2008	08/15/2037
31397P-RT-9	FHR 3406 B				1.A	155,196	113.6930	175,639	154,485	154,936		(117)			6.000	5.790	MON	772	9,269	11/01/2012	01/15/2038
31397Q-G5-1	FNR 2011-18 ZE				1.A	4,128,417	112.2270	5,136,912	4,577,251	4,420,275		375,972			4.500	5.430	MON	17,165	249,653	02/01/2011	03/25/2041
31397Q-J3-3	FNR 2011-18 KY				1.A	1,989,120	112.3540	2,370,414	2,109,773	2,055,033		77,628			4.000	4.640	MON	7,033	84,391	06/09/2011	03/25/2041
31397S-VR-2	FNR 2011-39 UZ	CF			1.A	1,819,629	111.3150	2,164,077	1,944,102	1,892,937		102,075			4.000	4.680	MON	6,480	94,039	08/09/2011	05/25/2041
31397U-EH-8	FNR 2011-47 LW	CF			1.A	2,322,964	110.8280	2,760,852	2,491,114	2,421,995		97,900			4.000	4.660	MON	8,304	99,645	06/08/2011	06/25/2041
31397U-K6-5	FNR 2011-65 C	RA			1.A	3,766,261	106.3310	4,230,786	3,978,883	3,808,214		73,813			4.000	5.880	MON	13,185	159,155	06/07/2011	07/25/2041
31397U-ZQ-5	FNR 2011-58 HL				1.A	2,394,810	107.7800	2,736,191	2,538,682	2,475,626		107,817			4.000	4.880	MON	7,732	99,024	06/08/2011	07/25/2041
31397W-J7-1	FHR 3474 Z				1.A	830,964	112.9720	963,730	853,069	841,895		9,883			5.500	5.920	MON	3,910	56,140	09/16/2008	07/15/2038
31397W-X9-1	FHR 3473 AY	RA			1.A	396,210	113.1950	464,757	410,581	403,285		6,445			5.000	5.440	MON	1,711	20,529	09/16/2008	07/15/2038
31398F-5A-5	FNR 2009-99 HZ	RA			1.A	363,713	107.7360	399,945	371,227	366,987		4,022			5.000	5.330	MON	1,547	22,315	03/18/2010	12/25/2039
31398F-YE-5	FNR 2009-93 VZ				1.A	863,103	104.9020	967,597	922,382	891,914		39,856			4.500	5.690	MON	3,446	49,700	11/30/2009	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ				1.A	249,654	107.7700	274,800	254,987	251,744		2,545			5.000	5.340	MON	1,062	14,899	03/17/2010	12/25/2039
31398G-KS-7	FNR 2009-114 EZ				1.A	954,238	111.0230	1,093,380	984,823	966,862		16,972			4.500	5.040	MON	3,693	53,433	07/09/2010	01/25/2040
31398G-MM-8	FNR 2009-115 HZ				1.A	153,882	107.8180	169,745	157,437	155,448		1,931			5.000	5.330	MON	10,350	1,948	03/18/2010	01/25/2040
31398G-PX-1	FNR 2009-108 ZH				1.A	1,114,370	115.2250	1,339,701	1,162,683	1,136,203		24,091			5.000	5.680	MON	4,845	69,948	04/20/2010	01/25/2040
31398G-TW-9	FNR 2009-109 LZ				1.A	477,312	110.3470	537,814	487,385	474,979		10,064			5.000	5.840	MON	2,031	29,941	02/05/2010	01/25/2040
31398G-U7-2	FNR 2010-4 GZ				1.A	170,069	108.7270	189,268	174,076	171,984		4,612			5.000	5.320	MON	725	10,427	03/17/2010	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ				1.A	863,483	114.7230	1,016,907	886,402	876,215		14,954			5.000	5.250	MON	3,693	53,351	03/18/2010	02/25/2040
31398L-YL-6	FHR 3623 CZ				1.A	5,966,606	114.6530	7,054,458	6,152,877	5,994,245		40,428			5.000	5.710	MON	25,637	369,998	03/18/2010	01/15/2040
31398L-ZZ-4	FHR 3621 HZ				1.A	4,139,873	113.6620	4,790,345	4,214,553	4,181,928		47,169			5.000	5.160	MON	17,561	252,460	03/17/2010	01/15/2040
31398M-YC-4	FNR 2010-19 Z				1.A	2,056,528	114.8190	2,403,600	2,093,382	2,073,243		21,261			5.000	5.190	MON	8,722	125,842	03/17/2010	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ				1.A	988,806	114.6410	1,151,060	1,004,056	990,215		3,776			5.000	5.310	MON	4,184	60,338	03/17/2010	03/25/2040
31398N-4W-1	FNR 2010-132 BC	RA			1.A	4,119,359	110.9060	4,902,606	4,420,506	4,296,061		200,621			4.000	4.680	MON	14,735	176,820	06/09/2011	11/25/2040
31398S-RK-1	FNR 2010-143 Z	CF			1.A	2,506,957	104.6080	2,681,028	2,562,928	2,536,925		56,956			4.000	4.280	MON	8,543	123,354	08/10/2011	12/25/2040
31398S-WG-4	FNR 2010-139 HA	RA			1.A	2,362,108	112.7700	2,822,633	2,503,000	2,446,042		62,373			4.000	4.520	MON	8,343	100,120	06/07/2011	11/25/2040
31398T-SC-6	FNR 2010-93 KZ				1.A	1,291,550	111.6910	1,518,219	1,359,303	1,325,327		31,743			4.500	5.260	MON	5,091	73,973	07/13/2010	08/25/2040
31398W-3B-8	FHR 3629 CZ	RA			1.A	2,645,581	114.8730	3,139,527	2,733,042	2,697,272		56,999			5.000	5.350	MON	11,388	164,452	04/16/2010	01/15/2040
3140FX-EK-4	FN BF0137	RA			1.A	18,860,219	108.6550	20,899,736	19,234,951	18,884,883		45,403			3.000	3.350	MON	47,519	572,165	05/10/2017	08/01/2056

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140FX-FR-8	FN BF0175	RA			1.A	19,388,877	106.1510	21,591,921	20,340,760	19,449,645		91,446			2.500	3.210	MON	52,072	508,423	10/24/2017	01/01/2057
3140J6-F2-8	FN BM1984				1.A	315,414	108.4080	339,101	312,800	315,212		(779)			3.500	3.260	MON	912	10,948	02/06/2018	11/01/2047
3140J8-X5-7	FN BM4299				1.A	905,031	104.9550	904,852	862,136	903,606		(5,579)			3.000	1.900	MON	2,076	37,100	08/21/2020	03/01/2030
3140JA-DV-7	FN BM5515				1.A	2,207,546	106.8280	2,211,955	2,070,582	2,202,391		(17,457)			4.000	2.360	MON	6,605	108,300	08/21/2020	02/01/2029
3140Q7-D9-5	FN CA0127				1.A	579,345	109.5560	610,640	557,376	577,534		(7,516)			4.000	2.840	MON	1,858	22,295	02/06/2018	08/01/2047
3140Q8-AH-8	FN CA0907				1.A	309,265	108.6720	333,892	307,249	309,131		(662)			3.500	3.270	MON	896	10,754	02/14/2019	12/01/2047
3140Q8-RK-3	FN CA1389				1.A	396,912	108.6900	419,984	386,407	396,312		(6,524)			4.500	3.110	MON	1,449	17,388	11/26/2018	03/01/2048
3140Q8-WZ-4	FN CA1563				1.A	383,808	108.2670	404,663	373,763	383,236		(6,969)			4.500	3.220	MON	1,402	16,819	11/26/2018	04/01/2048
31413J-B4-5	FN 6.075 946559				1.A	17,065	100.6050	17,032	16,930	17,032		(10)			2.047	1.880	MON	29	542	10/25/2007	09/01/2037
31418A-TT-5	FNMA CONV LONG TERM 30YR - JUMBO-C	RA			1.A	876,583	103.3790	914,346	884,460	876,955		4,474			3.000	3.280	MON	2,211	26,534	05/10/2017	06/01/2043
31418A-VT-2	FN MA1525				1.A	313,228	108.7520	330,821	304,197	312,476		(2,535)			3.500	2.660	MON	887	10,647	12/23/2015	08/01/2043
31418C-3J-1	FN MA3500	RA			1.A	1,334,140	102.6150	1,376,339	1,341,265	1,334,334		6,126			4.000	4.140	MON	4,462	53,586	10/10/2018	10/01/2048
31418C-4D-3	FN MA3519				1.A	388,701	107.7300	413,515	383,843	388,203		(3,400)			4.000	3.430	MON	1,279	15,354	11/26/2018	11/01/2038
31418C-5E-0	FNMA 20YR				1.A	420,130	107.4590	445,825	414,879	419,594		(3,393)			4.000	3.440	MON	1,383	16,595	11/26/2018	12/01/2038
31418C-AF-1	FNMA 30 YR				1.A	1,549,593	105.2180	1,571,874	1,493,921	1,541,773		(21,763)			3.000	1.920	MON	3,735	44,818	08/09/2016	08/01/2046
31418C-EQ-3	FN MA2842	RA			1.A	3,994,960	103.1560	4,135,088	4,008,578	3,989,497		12,863			3.000	3.140	MON	11,984	124,552	11/14/2016	11/01/2046
31418C-YT-5	FN MA3421	RA			1.A	1,304,201	103.9310	1,360,160	1,308,714	1,301,953		6,073			4.000	4.150	MON	4,362	53,498	10/10/2018	07/01/2048
31418C-ZL-1	FN MA3446	RA			1.A	3,438,960	103.9300	3,591,472	3,455,664	3,437,811		16,133			4.000	4.150	MON	8,869	124,699	10/10/2018	08/01/2048
31418D-KJ-0	FN MA3896			4	1.A	518,581	104.2520	534,513	512,713	518,228		(2,507)			2.500	1.980	MON	1,068	11,750	01/09/2020	01/01/2035
31418D-LL-4	FN MA3930			4	1.A	522,432	104.2460	538,367	516,441	522,072		(2,554)			2.500	1.970	MON	1,076	11,835	01/09/2020	01/01/2035
31418D-MD-1	FN MA3955			4	1.A	817,785	104.2430	830,296	796,503	816,837		(8,608)			2.500	1.340	MON	1,659	14,934	03/11/2020	03/01/2035
31418D-NA-6	FN MA3984			4	1.A	883,060	104.2420	896,565	860,080	882,036		(8,151)			2.500	1.360	MON	1,792	16,126	03/11/2020	03/01/2035
35563P-GE-3	SCRT 2018-3 HZ				1.A	10,012,247	110.9420	13,120,033	11,826,051	9,963,011		(13,931)			3.000	4.340	MON	27,638	349,083	08/09/2018	08/25/2057
35563P-GH-6	SCRT 2018-3 MB				1.A	8,495,738	116.6210	10,495,890	9,000,000	8,506,117		16,496			3.500	3.970	MON	26,250	345,354	08/09/2018	08/25/2057
35563P-GK-9	SCRT 2018-3 MZ				1.A	38,428,080	118.4170	49,994,941	42,219,427	38,279,386		(46,833)			3.500	4.290	MON	116,105	1,450,043	01/09/2019	08/25/2057
35563P-HB-8	SCRT 2018-4 HB				1.A	12,621,479	110.4230	16,563,450	15,000,000	12,671,248		68,993			3.000	4.380	MON	37,500	483,144	11/08/2018	11/01/2057
35563P-HG-7	SCRT 2018-4 MB	CF			1.A	40,412,787	116.7110	52,519,950	45,000,000	40,496,362		148,798			3.500	4.390	MON	131,250	1,745,309	11/08/2018	11/01/2057
35563P-HJ-1	SCRT 2018-4 MZ				1.A	12,012,350	118.6640	16,639,811	14,022,628	11,938,626		(27,167)			3.500	4.810	MON	38,138	481,613	11/08/2018	11/01/2057
35563P-JJ-9	SCRT 2019-1 MZ				1.A	18,377,618	118.6580	23,393,905	19,715,405	18,340,053		(16,845)			3.500	4.070	MON	53,958	677,434	03/07/2019	07/25/2058
35563P-LF-4	SCRT 2019-3 HZ				1.A	1,245,782	111.1620	1,391,785	1,252,033	1,245,647		(87)			3.000	3.020	MON	3,000	36,958	08/06/2019	10/25/2058
35563P-MP-1	SCRT 2019-4 MZ				1.A	14,089,286	109.5130	15,593,719	14,239,149	14,087,363		(1,467)			3.000	3.060	MON	34,547	420,313	11/06/2019	03/25/2059
35564C-AB-3	SLST 2018-1 A2				1.A	6,859,722	108.4510	7,591,576	7,000,000	6,887,699		11,656			3.500	3.770	MON	20,417	245,000	07/31/2018	06/25/2028
36202C-YS-6	GNMA 2 POOL 002521				1.A	5,173	112.1750	5,896	5,256	5,211		13			6.500	6.720	MON	28	342	12/15/1997	12/20/2027
36204U-Q4-6	GNMA POOL 380375				1.A	24,984	100.3910	24,988	24,890	24,890					8.000	7.770	MON	166	1,991	06/08/1994	06/15/2024
36206M-4C-8	GNMA POOL 415819				1.A	1,327	101.6430	1,350	1,328	1,327					8.000	7.870	MON	9	106	06/19/1996	12/15/2025
362206-UW-2	GNMA POOL 298597				1.A	351	100.2540	351	350	350					8.000	7.250	MON	2	28	06/08/1994	12/15/2021
36223H-HE-0	GNMA POOL 308129				1.A	978	100.9570	985	975	975					8.000	7.430	MON	7	78	06/08/1994	01/15/2022
36223W-M3-5	GNMA POOL 319978				1.A	2,819	101.1160	2,841	2,810	2,810					8.000	7.520	MON	19	225	06/08/1994	04/15/2022
36224Y-QG-7	GNMA POOL 342555				1.A	1,529	103.7600	1,592	1,534	1,530		3			8.000	8.010	MON	10	123	04/20/1994	03/15/2023
3622AA-HH-0	G2 784832				1.A	1,289,663	107.0550	1,299,414	1,213,786	1,288,760		(7,023)			2.500	1.950	MON	2,447	46,123	08/21/2020	10/20/2045
38373V-ZW-3	GNMA SERIES 2002-70 CLASS PB	RA			1.A	2,710,068	99.9670	2,643,096	2,643,968	2,658,137		(559)			6.000	5.740	MON	13,220	158,638	08/10/2004	10/20/2032
38373W-U9-7	GNMA SERIES 2002-32 CLASS PG				1.A	1,580,159	99.9800	1,604,542	1,604,861	1,591,230		2,250			6.000	6.160	MON	7,233	96,292	07/19/2002	05/20/2032
38373Y-D9-2	GNMA SERIES 2003-4 CLASS MZ	CF			1.A	6,095,335	108.1350	7,169,207	6,629,868	6,515,608		81,106			5.500	5.930	MON	30,387	364,643	12/19/2003	01/20/2033
38374B-5J-8	GNMA SERIES 2003-79 CLASS PZ	RA			1.A	14,739,308	112.5950	18,912,506	16,796,932	16,392,358		251,549			5.500	6.120	MON	76,986	923,831	09/11/2003	09/20/2033
38374B-KJ-1	GNMA SERIES 2003-60 CLASS CE				1.A	2,858,075	109.8500	3,590,438	3,268,491	3,139,800		21,407			5.000	6.110	MON	13,619	162,522	08/13/2003	07/16/2033
38374B-ZY-2	GNMA SERIES 2003-71 CLASS PC				1.A	3,685,802	109.1630	4,596,354	4,210,542	4,038,197		33,329			5.000	6.140	MON	17,544	210,527	08/13/2003	08/20/2033
38374D-ES-4	GNR 2006-33 PC	RA			1.A	1,791,087	114.4150	2,030,396	1,774,589	1,777,844		(183)			6.000	5.850	MON	8,873	106,496	01/31/2007	07/20/2036
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD				1.A	8,433,703	112.5850	9,650,396	8,571,654	8,512,144		6,625			5.500	5.630	MON	39,287	471,441	11/14/2003	11/16/2033
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH	CF			1.A	1,860,162	108.6180	2,555,536	2,352,774	2,226,110		35,898			4.500	6.020	MON	29,559	105,875	03/04/2004	02/16/2034
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC	CF			1.A	5,693,218	111.4940	7,238,884	6,492,622	6,299,159		87,292			5.000	5.820	MON	125,631	324,631	03/26/2004	03/16/2034
38374M-6Z-7	GNMA 2006-35 TH				1.A	1,634,044	113.6450	1,837,771	1,617,115	1,620,899		(2,365)			6.000	5.830	MON	8,086	97,027	01/19/2007	07/20/2036
38374N-GP-6	GNMA 2006-27 QD				1.A	1,105,549	113.8920	1,249,903	1,097,446	1,098,698		(102)			6.000	5.870	MON	5,487	64,911	01/30/2007	06/20/2036
38374N-PA-9	GNR 2006-38 GK	RA			1.A	1,813,803	111.9110	2,012,861	1,798,627	1,801,579		2			6.000	5.850	MON	8,993	107,918	01/25/2007	08/20/2036
38374N-SS-7	GNR 2006-52 PH	RA			1.A	2,193,783	111.6480	2,452,380	2,196,529	2,193,783		683			6.000	5.970	MON	10,983	131,792	06/04/2007	09/20/2036
38375B-C3-4	GNR 2012-H31 AI			4,6	1.A	1,013,816	4.2000	596,310		707,363		(60,335)			1.698	15.710	MON	20,098	245,885	11/25/2015	11/20/2062
38375Q-3Z-0	GNR 2008-53 ZT				1.A	234,548	127.8610	300,101	234,708	234,341		(25)			7.000	6.950	MON	1,369	15,823	10/09/2008	06/20/2038

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38376F-4B-5	GNR 2009-81 PZ				1.A	3,991,536	114.4430	4,563,224	3,987,334	3,987,334		(4,664)			5.500	5.450	MON	16,354	218,385	10/23/2009	09/16/2039
38376T-6Z-0	GNR 2016-179 Z				1.A	7,274,535	90.5460	6,962,987	7,689,999	7,286,850		3,472			3.000	4.890	MON	17,354	226,994	06/15/2017	12/20/2046
38377D-H6-6	GNR 2010-105 ZC	RA			1.A	4,932,243	116.5170	5,710,865	4,901,317	4,917,526		(18,723)			4.500	4.430	MON	26,263	215,836	08/31/2010	08/16/2040
38378J-CN-0	GNR 2013-26 KD				1.A	1,517,780	109.8430	1,867,337	1,700,000	1,550,872		4,584			2.500	3.480	MON	3,542	42,500	05/20/2013	02/16/2043
38378P-TP-3	GNR 2013-186 ZE	CF			1.A	3,628,887	103.5340	5,350,515	5,167,876	3,605,088		2,411			2.500	8.400	MON	9,886	127,464	12/04/2013	06/01/2043
38378U-7S-0	GNR 2013-170 ZD	CF			1.A	9,177,676	103.2520	13,530,232	13,104,147	9,106,352		(642)			2.500	8.190	MON	23,452	323,210	12/04/2013	11/16/2043
38378U-RP-4	GNR 2013-160 ZC	CF			1.A	14,072,684	103.8160	19,515,057	18,797,647	14,039,097		27,628			2.500	7.790	MON	39,080	463,639	11/08/2013	10/16/2043
38378W-MX-8	GNR 2013-113 AZ				1.A	2,255,970	103.0850	2,568,331	2,491,469	2,261,302		4,884			3.000	5.420	MON	5,823	73,544	08/21/2018	08/20/2043
38378Y-BU-2	GNR 2013-167 HZ	CF			1.A	8,391,854	105.7100	11,727,080	11,093,601	8,385,076		17,694			2.500	8.690	MON	19,859	271,216	12/04/2013	11/16/2043
38378Y-FL-8	GNR 2013-164 MZ	RA			1.A	7,760,256	102.9450	11,664,502	11,330,761	7,680,044		(6,483)			2.500	7.910	MON	20,279	272,643	12/04/2013	11/16/2043
38378Y-JZ-3	GNR 2013-169 ZK	CF			1.A	10,027,552	104.1010	15,559,060	14,946,133	9,827,710		(15,244)			2.500	7.740	MON	26,805	368,642	12/04/2013	11/20/2043
38378Y-KD-0	GNR 2013-169 ZG	CF			1.A	1,590,365	102.6280	2,449,762	2,387,021	1,568,252		(2,493)			2.500	7.660	MON	4,272	58,875	12/04/2013	11/16/2043
38379F-3Y-3	GNR 2015-185 NZ				1.A	5,954,714	107.4240	6,396,774	5,954,714	5,954,714					3.500	3.430	MON	14,711	204,517	03/08/2016	05/20/2045
38379L-M8-6	GNR 2015-76 AZ				1.A	2,585,372	106.9740	2,771,565	2,590,874	2,584,634		(140)			3.500	3.520	MON	6,438	88,985	04/26/2016	05/20/2045
38379T-FX-2	GNMA 15-182				1.A	1,997,500	105.0580	2,101,167	2,000,000	1,997,500					3.000	2.980	MON	5,000	60,000	05/20/2016	12/20/2045
38379W-BZ-4	GNR 2016-53 HZ				1.A	6,680,872	102.0420	6,888,778	6,750,927	6,683,314		748			3.000	3.390	MON	14,785	199,275	06/20/2016	04/20/2046
38380A-LP-0	GNR 2016-116 AZ				1.A	3,082,913	102.7790	3,502,104	3,407,412	3,089,073		6,379			3.000	5.850	MON	7,963	100,580	08/29/2018	09/20/2046
38380A-P9-2	GNR 2016-135 Z				1.A	4,873,125	106.0230	5,271,585	4,972,114	4,877,334		(740)			3.000	3.290	MON	11,026	146,768	11/01/2016	10/20/2046
38380B-C3-7	GNR 2016-156 AZ				1.A	9,945,981	103.2790	10,782,296	10,440,012	9,957,447		1,187			3.000	4.340	MON	23,560	308,170	06/29/2017	11/20/2046
38380G-4G-6	GNR 2017-144 MZ				1.A	1,224,013	78.3450	1,286,038	1,641,506	1,226,271		2,840			2.500	6.100	MON	3,246	40,487	10/29/2018	09/01/2047
38380K-ZQ-1	GNR 2018-22 LZ				1.A	6,061,991	105.1680	7,278,656	6,921,004	6,085,444		29,767			3.000	9.780	MON	16,134	204,295	07/23/2018	02/20/2048
38380U-VP-5	GNR 2018-13 PZ				1.A	540,049	110.0320	598,947	544,341	540,134		82			3.000	3.200	MON	499	16,107	12/05/2019	01/20/2048
38380U-WY-5	GNR 2018-11 Z				1.A	5,859,979	103.1180	6,631,380	6,430,834	5,861,351		6,467			3.000	4.840	MON	14,805	189,826	01/10/2018	01/01/2048
38381A-XG-6	GNR 2018-154 Z				1.A	1,066,620	109.7380	1,192,585	1,086,753	1,066,358		70			4.000	4.480	MON	3,367	42,543	01/28/2019	11/20/2048
911760-SY-3	VENDE SERIES 2003-1 CLASS J				1.A	9,198,535	118.8410	10,950,488	9,214,403	9,198,535		2,766			5.750	5.740	MON	44,152	529,828	02/20/2003	11/15/2032
911760-TM-8	VENDE SERIES 2003-2 CLASS Z	CF			1.A	4,692,117	115.3920	6,692,800	5,800,056	5,587,112		174,334			5.000	6.050	MON	24,167	290,002	10/22/2003	05/15/2033
92261U-AB-0	VENDE 2008 - 1 GZ	CF			1.A	10,893,236	120.9670	14,092,695	11,650,033	11,023,822		427,066			5.250	6.410	MON	37,222	594,583	04/17/2008	01/15/2037
3137AR-RJ-7	FEDERAL HOME LN MTG COR 3.5 15MAY42				1.A	8,067,864	106.6270	8,610,550	8,075,364	8,065,270		(375)			3.500	3.490	MON	12,562	299,964	06/18/2012	03/01/2042
3136A7-TU-6	FEDERAL NATL MTG ASSN 3.5 25MAY42				1.A	6,630,203	105.9880	7,042,099	6,644,265	6,611,925		(14,813)			3.500	0.920	MON	82,251	164,765	06/15/2012	03/01/2042
3137AS-RB-2	FEDERAL HOME LN MTG COR 3.5 15AUG42				1.A	4,862,614	107.6650	5,235,337	4,862,614	4,862,614					3.500	3.480	MON	10,599	167,008	08/01/2012	06/01/2042
3136AB-YU-1	FEDERAL NATL MTG ASSN G 3.0 25FEB43				1.A	1,551,761	100.8480	1,584,354	1,571,027	1,551,765		11,251			3.000	3.100	MON	3,928	45,960	01/16/2013	11/01/2042
3136AC-VY-4	FEDERAL NATL MTG ASSN G 3.0 25MAR43				1.A	1,223,167	100.0390	1,237,072	1,236,586	1,223,535		2,624			3.000	3.080	MON	3,091	36,448	01/23/2013	07/01/2042
3137B2-FF-2	FEDERAL HOME LN MTG COR 3.0 15MAY33				1.A	1,290,793	103.7330	1,356,115	1,307,309	1,293,022		4,672			3.000	3.080	MON	6,080	35,317	04/30/2013	03/01/2033
3136AE-N2-9	FEDERAL NATL MTG ASSN G 3.0 25JUN43				1.A	2,409,254	100.1180	2,467,203	2,464,289	2,409,060		54,091			3.000	3.200	MON	4,723	71,031	05/14/2013	04/01/2043
3136AE-UG-0	FEDERAL NATL MTG ASSN G 3.0 25JUN43				1.A	3,039,086	102.2870	3,196,667	3,125,203	3,039,497		11,478			3.000	3.260	MON	6,771	99,641	05/09/2013	03/01/2043
3136AE-QD-2	FEDERAL NATL MTG ASSN G 3.0 25JUN43				1.A	2,710,832	109.3130	3,122,337	2,856,326	2,740,645		4,149			3.000	3.390	MON	5,475	85,690	05/17/2013	04/01/2043
3137B3-2Z-0	FEDERAL HOME LN MTG COR 4.0 15JUN43				1.A	3,329,779	113.5780	3,774,770	3,323,518	3,324,953		(4,338)			4.000	2.540	MON	52,820	76,741	06/11/2013	01/15/2043
3137B3-D9-6	FEDERAL HOME LN MTG COR 3.0 15JUL43				1.A	7,623,680	100.0020	8,203,734	8,203,569	7,646,614		374,442			3.000	3.700	MON	22,539	231,414	06/18/2013	06/01/2043
3137B3-AJ-7	FEDERAL HOME LN MTG COR 3.5 15JUL43				1.A	11,770,068	111.7210	14,017,205	12,546,653	11,797,562		7,049			3.500	3.290	MON	260,939	195,563	06/19/2013	03/01/2043
3136AF-YY-4	FEDERAL NATL MTG ASSN G 4.0 25AUG43				1.A	1,291,356	113.3400	1,503,997	1,326,981	1,287,119		(1,047)			4.000	3.100	MON	21,172	34,919	06/21/2013	07/01/2043
38376U-TX-7	GNR 2017-77 DV				1.A	6,801,557	105.9670	7,220,959	6,814,334	6,801,611		5			3.500	3.500	MON	19,875	238,502	05/19/2017	03/01/2047
3136AX-TC-9	STRU BA-8889 ZC				1.A	4,369,166	107.4190	4,841,739	4,507,324	4,364,102		(1,076)			3.500	3.760	MON	11,667	154,806	07/11/2017	07/01/2047
3138LL-5E-1	FNMA MF 10/7				1.A	15,065,625	108.8720	16,330,808	15,000,000	15,039,845		(9,455)			3.040	2.900	MON	39,267	463,600	12/08/2017	01/01/2028

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138LM-DC-4	FNMA MF 10/7				1.A	12,233,531	109.5220	13,306,951	12,150,000	12,203,987		(10,692)			3.140	2.950	MON	32,852	387,940	12/20/2017	01/01/2028
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						2,024,154,946	XXX	2,296,973,409	2,141,071,730	2,038,378,319		8,878,394			XXX	XXX	XXX	7,963,432	81,041,284	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
161038-CE-2	CHAMFH 3.02 01/01/2038				1.A FE	1,430,000	104.9280	1,500,470	1,430,000	1,430,000					3.020	3.030	MON	3,719	43,906	12/23/2019	01/01/2038
161038-CF-9	CHAMFH 3.02 01/01/2038				1.A FE	420,000	104.9280	440,698	420,000	420,000					3.020	3.030	MON	1,092	12,895	12/23/2019	01/01/2038
196479-6Y-0	COSHSG 2.87 08/01/2037				1.B FE	7,250,000	107.2220	7,773,595	7,250,000	7,250,000					2.870	2.880	MON	17,918	211,543	06/28/2019	08/01/2037
30309H-AC-1	FRETE 2019-ML05 AUS				1.A	10,852,534	118.1970	12,614,600	10,672,521	10,833,646		(13,346)			3.440	3.250	MON	30,595	362,866	03/19/2019	01/01/2036
3132WR-RN-5	FG WA0503		RA		1.A	38,297,461	116.0130	44,338,595	38,218,643	38,281,750		(8,423)			3.830	3.820	MON	121,981	1,473,360	04/17/2018	03/01/2044
3132WW-AA-0	FG WA2500		RA		1.A	4,634,444	106.5940	5,137,388	4,819,584	4,646,379		9,530			3.260	3.830	MON	13,530	159,737	11/27/2018	09/01/2045
3132Y7-GN-9	FG WE2005		RA		1.A	29,166,958	98.4320	30,378,039	30,861,955	29,370,287		123,053			3.180	4.000	MON	81,784	981,410	10/25/2018	09/01/2033
31359V-BH-5	FNMA SERIES 1998-73 CLASS MZ				1.A	48,488	99.9600	47,043	47,062	46,866		(654)			6.300	6.300	MON	247	2,952	11/26/2002	10/17/2038
31359X-UW-7	FNA 2000-M1 Z			5	1.A	58,743	99.9390	56,790	56,825	56,896		(2,038)			7.620	7.620	MON	557	4,094	05/31/2007	01/17/2040
313637-3C-2	FN 109795				1.A	19,484,609	121.1190	23,315,408	19,250,000	19,447,227		(16,783)			3.730	3.700	MON	61,830	729,992	08/24/2018	09/01/2033
313637-P3-8	FN 109442		RA		1.A	9,473,115	119.3200	11,068,123	9,276,000	9,434,707		(17,380)			3.890	3.730	MON	31,072	366,850	07/24/2018	08/01/2030
313637-PM-6	FN 109428				1.A	2,915,683	118.6760	3,461,839	2,917,051	2,915,758		91			3.740	3.830	MON	9,395	110,916	07/31/2018	08/01/2033
313637-PR-5	FN 109432				1.A	5,203,250	117.4740	6,108,648	5,200,000	5,201,070		(1,119)			3.650	3.720	MON	16,344	192,963	07/23/2018	08/01/2030
313637-PY-0	FN 109439		RA		1.A	8,152,500	121.3010	9,704,080	8,000,000	8,129,280		(10,550)			3.820	3.720	MON	26,316	310,693	07/17/2018	08/01/2033
313637-PZ-7	FN 109440		RA		1.A	27,246,450	118.4690	31,939,242	26,960,000	27,196,398		(21,625)			3.775	3.770	MON	84,812	1,034,702	07/23/2018	08/01/2030
313637-Q5-2	FN 109476		CF		1.A	67,355,938	113.6820	76,166,940	67,000,000	67,248,376		(51,349)			3.750	3.710	MON	216,354	2,554,375	07/26/2018	08/01/2028
313637-QT-0	FN 109466				1.A	17,235,201	120.9590	20,511,018	16,957,000	17,192,393		(19,616)			3.830	3.750	MON	55,925	660,277	07/26/2018	08/01/2033
313637-R6-9	FN 109509		RA		1.A	8,671,769	113.8580	9,757,631	8,570,000	8,645,516		(12,234)			3.870	3.720	MON	28,560	337,187	07/27/2018	09/01/2028
313637-S8-4	FN 109543				1.A	5,533,096	112.9340	6,228,310	5,515,000	5,527,874		(2,624)			3.860	3.860	MON	18,331	216,427	06/15/2018	08/01/2030
313637-TL-4	FN 109555				1.A	9,028,501	118.2800	10,619,178	8,978,000	9,016,171		(5,580)			3.850	3.860	MON	29,765	351,414	08/01/2018	09/01/2030
313637-UD-0	FN 109580				1.A	9,535,956	117.6950	11,216,334	9,530,000	9,531,187		(2,065)			3.785	3.860	MON	31,061	366,722	08/02/2018	09/01/2030
313637-UN-8	FN 109589				1.A	3,958,164	109.2890	4,298,969	3,933,579	3,951,148		(3,963)			4.040	3.900	MON	13,684	161,565	08/01/2018	11/01/2028
313637-UP-3	FN 109590				1.A	3,303,015	109.5990	3,597,586	3,282,499	3,297,718		(3,300)			4.040	3.900	MON	11,419	134,823	08/01/2018	01/01/2029
313637-UY-4	FN 109599		RA		1.A	24,765,469	117.7220	29,136,195	24,750,000	24,755,995		(5,254)			3.595	3.660	MON	76,618	904,592	08/09/2018	10/01/2030
313637-VK-3	FN 109618		RA		1.A	11,441,462	114.2700	13,005,069	11,381,000	11,424,912		(8,455)			3.690	3.670	MON	36,163	426,958	08/08/2018	10/01/2028
313637-VY-3	FN 109631		RA		1.A	7,419,656	117.1240	8,667,176	7,400,000	7,414,229		(2,843)			3.710	3.750	MON	23,641	279,116	08/30/2018	10/01/2030
313637-WE-6	FN 109645		RA		1.A	40,367,341	117.3900	47,005,304	40,042,000	40,295,151		(32,767)			3.730	3.710	MON	128,613	1,518,459	08/10/2018	09/01/2030
313637-WL-0	FN 109651				1.A	2,032,531	114.1720	2,321,036	2,032,928	2,032,553		28			3.580	3.640	MON	6,267	73,992	08/14/2018	12/01/2027
313637-Y2-0	FN 109729		RA		1.A	20,150,000	113.5510	22,710,200	20,000,000	20,107,754		(19,439)			3.720	3.650	MON	64,067	756,400	08/09/2018	09/01/2028
313637-Y4-6	FN 109731		RA		1.A	7,074,375	119.3000	8,351,000	7,000,000	7,064,080		(5,071)			3.750	3.740	MON	22,604	266,875	08/20/2018	10/01/2034
313637-Y5-3	FN 109732				1.A	16,749,200	117.3450	19,526,208	16,640,000	16,729,119		(9,212)			3.780	3.770	MON	54,163	639,475	08/20/2018	09/01/2033
313637-YT-1	FN 109722				1.A	20,680,833	117.1580	24,071,283	20,546,000	20,649,535		(14,192)			3.690	3.680	MON	65,285	770,783	08/20/2018	09/01/2030
313637-YZ-7	FN 109728				1.A	2,325,451	120.3100	2,752,167	2,287,563	2,319,618		(3,125)			3.800	3.720	MON	7,485	88,376	08/17/2018	09/01/2033
313637-Z9-4	FN 109768		CF		1.A	8,015,000	120.2880	9,623,040	8,000,000	8,011,851		(1,331)			3.910	3.990	MON	26,936	318,013	08/17/2018	09/01/2038
3136AC-GN-5	FNA 2013-M3 AL		CF	5	1.A	979,834	109.6870	1,183,895	1,079,335	1,006,644		6,238			3.380	4.730	MON	3,040	37,090	11/25/2013	01/25/2033
31377U-2M-4	FN 387880		RA		1.A	10,258,983	121.9580	12,380,112	10,151,128	10,242,774		(9,403)			3.960	3.940	MON	34,615	408,684	09/20/2018	11/01/2033
31377U-4N-0	FN 387929				1.A	9,417,741	120.6380	11,183,143	9,270,000	9,394,163		(10,215)			3.800	3.740	MON	30,334	358,131	07/12/2018	09/01/2033
31377U-5M-1	FN 387952		CF		1.A	9,036,563	117.9800	10,618,200	9,000,000	9,031,083		(2,415)			3.880	3.930	MON	30,070	355,020	08/21/2018	09/01/2038
31377U-6D-0	FN 387968				1.A	1,020,625	122.3760	1,223,760	1,000,000	1,019,280		(675)			4.060	3.930	MON	3,496	41,277	07/17/2018	08/01/2048
31377U-6E-8	FN 387969		RA		1.A	8,255,844	113.0350	9,297,129	8,225,000	8,245,407		(4,932)			3.650	3.640	MON	25,852	305,216	07/17/2018	08/01/2028
31377U-6Q-1	FN 387979		RA		1.A	4,590,000	121.2440	5,455,980	4,500,000	4,576,194		(6,142)			3.840	3.750	MON	14,880	175,680	07/17/2018	08/01/2033
31377U-6Y-4	FN 387987				1.A	11,665,430	117.7700	13,631,878	11,575,000	11,645,591		(8,903)			3.650	3.640	MON	35,207	429,529	07/17/2018	09/01/2030
31377U-7L-1	FN 387999		CF		1.A	32,140,000	118.2980	37,855,360	32,000,000	32,105,313		(16,339)			3.610	3.640	MON	99,476	1,174,453	07/13/2018	08/01/2030
31377U-X6-5	FN 387801				1.A	15,633,123	118.0570	18,415,711	15,599,000	15,621,801		(5,279)			3.620	3.670	MON	48,626	574,095	05/10/2018	07/01/2030
31377U-X7-3	FN 387802				1.A	12,015,469	117.7280	14,127,360	12,000,000	12,008,487		(3,210)			3.680	3.750	MON	38,027	448,960	05/23/2018	07/01/2030
31377U-XN-8	FN 387785		CF		1.A	22,250,938	117.9170	25,941,740	22,000,000	22,198,042		(23,320)			3.690	3.640	MON	69,905	825,330	07/16/2018	09/01/2030
31377U-YA-5	FN 387805		RA		1.A	23,384,392	119.4580	27,371,226	22,912,845	23,334,573		(29,510)			3.900	3.810	MON	98,903	911,416	06/28/2018	08/01/2038
31377U-Z6-3	FN 387865				1.A	2,327,847	118.5510	2,760,981	2,328,939	2,327,906		71			3.720	3.810	MON	7,460	88,080	07/02/2018	08/01/2033
3137B7-N2-1	FHMS K036 X1			5	1.A FE	6,013,490	1.7940	2,408,484		2,366,819		(854,124)			0.722	4.970	MON	98,905	1,073,291	11/03/2016	10/01/2043
3137BA-HA-3	FHMS K715 A2				1.A	62,384	105.4130	62,243	59,047	59,047		(877)			2.856	2.856	MON	141	1,686	01/15/2015	01/25/2021
3137BB-BE-9	FHMS K038 X1			5	1.A FE	9,347,523	3.0260	3,864,818		3,866,492		(1,176,226)			1.116	6.780	MON	117,976	1,534,242	07/21/2016	03/25/2025

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BF-XU-0	FHMS K042 X1			5,6	1.A FE	15,570,346	3.5760	6,785,457		6,514,072		(1,602,594)			1.038	6.340	MON	164,129	2,102,698	11/08/2016	01/01/2026
3137BG-K3-2	FHMS K043 X1			5,6	1.A FE	6,976,915	1.8730	2,875,701		2,815,968		(703,845)			0.528	7.030	MON	83,913	915,532	02/20/2015	12/25/2025
3137BJ-P7-2	FHMS K046 X1			4	1.A FE	997,837	1.4030	921,097		913,930		(89,666)			0.360	3.690	MON	26,540	92,709	08/21/2020	03/25/2025
3137FE-TP-5	FHMS K073 AM				1.A	5,013,745	116.1900	5,809,519	5,000,000	5,007,057		(2,444)			3.450	3.380	MON	14,375	172,500	02/22/2018	01/01/2028
3137FG-6S-9	FHMS K155 A2				1.A	28,298,900	121.6190	34,053,320	28,000,000	28,239,998		(24,137)			3.750	3.600	MON	87,500	1,050,000	06/07/2018	11/25/2032
3137FG-6T-7	FHMS K155 A3		CF		1.A	81,290,223	122.0010	98,820,770	81,000,000	81,215,146		(30,548)			3.750	3.690	MON	253,125	3,037,500	06/07/2018	04/25/2033
3137FG-ZZ-1	FHMS K156 A2		CF		1.A	44,345,444	100.5130	44,225,720	44,000,000	44,292,410		(24,347)			3.700	3.640	MON	135,667	1,628,000	08/14/2018	07/25/2036
3137FH-2A-0	FHMS K156 A3		CF		1.A	39,035,724	98.9660	38,596,740	39,000,000	39,020,557		(7,059)			3.700	3.720	MON	120,250	1,443,000	08/14/2018	07/25/2036
3137FH-Q2-2	FHMS KC02 A2				1.A	9,848,740	99.5060	9,950,600	10,000,000	9,889,539		19,387			3.370	3.800	MON	28,083	337,000	09/20/2018	07/01/2025
3137FH-Q6-3	FHMS K157 A2				1.A	9,370,301	102.3200	9,413,440	9,200,000	9,342,637		(13,206)			3.990	3.660	MON	30,590	367,080	09/20/2018	05/01/2033
3137FH-Q7-1	FHMS K157 A3				1.A	22,497,036	100.7380	22,363,836	22,200,000	22,449,458		(21,777)			3.990	3.840	MON	73,815	885,780	09/20/2018	08/01/2033
3137FJ-Y6-0	FHMS K158 A2				1.A	20,814,507	101.3200	21,277,200	21,000,000	20,835,270		10,047			3.900	3.970	MON	68,250	819,000	11/07/2018	12/25/2030
3137FJ-Y7-8	FHMS K158 A3		CF		1.A	34,327,510	100.6170	35,215,950	35,000,000	34,400,292		35,517			3.900	4.070	MON	113,750	1,365,000	11/07/2018	10/25/2033
3138L6-CG-1	FNMA 4.01 FN AM5470 FEDERAL NA AM5731 3.99		RA		1.A	1,493,787	118.5010	1,758,339	1,483,818	1,488,090		(927)			4.010	4.040	MON	5,124	60,493	02/12/2014	03/01/2029
3138L6-LM-8	01JUN44		RA		1.A	7,006,574	116.7000	8,009,903	6,863,670	6,979,545		(6,908)			3.990	3.740	MON	22,822	273,860	05/15/2014	05/01/2044
3138L7-JC-1	FN AM6558		RA		1.A	12,212,177	119.2240	14,916,431	12,511,266	12,245,112		21,421			3.700	4.040	MON	39,853	470,526	10/29/2018	09/01/2034
3138L8-NU-4	FN AM7602		RA		1.A	2,208,514	113.6730	2,456,367	2,160,907	2,203,081		(2,715)			3.450	3.230	MON	6,420	75,794	08/10/2017	02/01/2045
3138L9-4A-7	FN AM8916				1.A	1,731,445	109.4910	1,970,838	1,800,000	1,737,707		3,811			3.160	3.680	MON	4,898	57,828	04/29/2019	06/01/2035
3138L9-DG-4	FN AM8202				1.A	2,301,554	112.6490	2,584,601	2,294,384	2,300,895		(269)			3.300	3.350	MON	6,310	80,755	08/10/2017	03/01/2045
3138LC-3H-6	FN AN0799				1.A	1,607,403	109.0130	1,798,361	1,649,676	1,613,361		2,898			3.620	3.990	MON	5,142	60,714	08/01/2018	01/01/2033
3138LC-5N-1	FN AN0852				1.A	2,391,446	119.6040	2,802,464	2,343,119	2,384,041		(2,262)			4.060	3.910	MON	8,192	96,716	01/05/2016	02/01/2046
3138LC-AM-7	FN AN0011		RA		1.A	1,819,707	110.5380	1,989,705	1,800,019	1,814,374		(1,865)			3.500	3.340	MON	5,425	64,051	12/01/2015	12/01/2035
3138LC-P7-4	FN AN0445		RA		1.A	14,769,007	118.2580	17,112,585	14,470,552	14,721,954		(15,312)			3.980	3.760	MON	47,994	575,928	11/16/2015	12/01/2045
3138LC-QA-6	FN AN0448		CF		1.A	50,386,446	117.8680	58,189,341	49,368,226	50,233,874		(50,750)			3.880	3.720	MON	164,817	1,945,920	11/17/2015	01/01/2046
3138LC-QD-0	FN AN0451				1.A	3,515,804	114.7200	3,988,461	3,476,692	3,504,137		(2,782)			3.630	3.600	MON	10,868	128,307	11/20/2015	12/01/2033
3138LC-RE-7	FN AN0484				1.A	6,063,750	116.9250	7,015,500	6,000,000	6,046,769		(3,619)			3.760	3.740	MON	19,427	229,360	11/13/2015	12/01/2035
3138LC-RT-4	FN AN0497		RA		1.A	14,298,984	105.1180	14,979,315	14,250,000	14,260,618		(8,523)			3.220	3.160	MON	39,512	466,498	11/23/2015	12/01/2025
3138LC-VN-2	FN AN0620		RA		1.A	19,678,668	118.9410	22,842,090	19,204,555	19,608,665		(23,508)			4.010	3.800	MON	66,314	782,938	12/07/2015	01/01/2046
3138LD-C7-6	FN AN0993				1.A	1,296,862	116.0400	1,464,602	1,262,153	1,288,477		(2,863)			3.600	3.370	MON	3,913	46,195	01/22/2016	02/01/2036
3138LD-JE-4	FN AN1160		RA		1.A	2,167,714	113.0150	2,400,335	2,123,908	2,157,444		(2,939)			3.500	3.350	MON	6,401	75,576	02/18/2016	03/01/2036
3138LD-K4-4	FN AN1214		RA		1.A	11,290,515	114.9390	12,714,959	11,062,354	11,256,555		(12,098)			3.560	3.340	MON	32,816	394,540	02/29/2016	04/01/2046
3138LD-PM-9	FN AN1327				1.A	1,424,119	113.3340	1,581,394	1,395,340	1,415,842		(2,245)			3.560	3.360	MON	4,277	50,502	03/15/2016	01/01/2033
3138LE-DU-2	FN AN1914				1.A	960,601	114.7560	1,095,840	954,931	959,710		(307)			3.500	3.500	MON	2,878	33,980	05/19/2016	07/01/2046
3138LE-MK-4	FN AN2161		CF		1.A	3,300,894	106.9640	3,486,103	3,259,137	3,294,853		(2,460)			3.350	3.160	MON	9,402	111,001	06/16/2016	08/01/2046
3138LE-NT-4	FN AN2201				1.A	4,703,799	114.1870	5,262,586	4,608,744	4,691,015		(4,686)			3.450	3.280	MON	13,692	161,652	06/21/2016	07/01/2046
3138LE-QX-2	FN AN2269		RA		1.A	7,654,688	113.1060	8,482,950	7,500,000	7,633,641		(5,489)			3.240	3.080	MON	20,925	247,050	06/27/2016	08/01/2046
3138LF-5Y-0	FN AN3562				1.A	344,084	114.9260	386,149	335,999	342,535		(487)			3.630	3.470	MON	1,050	12,400	12/02/2016	01/01/2037
3138LF-DQ-8	FN AN2810		RA		1.A	1,911,225	108.6910	2,115,928	1,946,737	1,916,482		2,226			2.990	3.250	MON	5,012	59,178	08/10/2017	09/01/2036
3138LF-MY-1	FN AN3074				1.A	1,045,185	113.3090	1,191,737	1,051,758	1,045,634		292			3.290	3.430	MON	2,980	35,180	09/22/2017	10/01/2046
3138LG-AW-6	FN AN3620				1.A	286,723	110.4440	330,133	298,913	289,661		915			2.750	3.210	MON	708	8,357	12/02/2016	11/01/2031
3138LG-FL-5	FN AN3770		RA		1.A	1,023,723	104.2640	1,055,989	1,012,803	1,021,144		(817)			3.120	3.090	MON	2,720	32,113	11/03/2016	12/01/2034
3138LG-MV-5	FN AN3971		RA		1.A	8,662,387	109.5450	9,372,061	8,555,443	8,621,946		(12,049)			3.320	3.170	MON	24,459	288,775	01/03/2017	08/01/2028
3138LG-SU-1	FN AN4130				1.A	707,341	118.6720	830,591	699,905	705,831		(509)			3.440	3.420	MON	2,073	24,478	12/01/2016	01/01/2037
3138LG-SV-9	FN AN4131				1.A	708,230	118.5760	830,962	700,784	706,718		(508)			3.440	3.420	MON	2,076	24,509	12/01/2016	01/01/2037
3138LH-FV-1	FN AN4679		RA		1.A	8,003,400	105.4500	8,376,760	7,943,821	7,974,460		(8,237)			3.100	2.980	MON	21,206	250,363	01/18/2017	02/01/2027
3138LJ-2A-7	FN AN6168		RA		1.A	5,451,430	113.9450	6,756,939	5,930,000	5,516,570		30,576			3.130	4.010	MON	15,983	188,703	10/17/2018	07/01/2032
3138LJ-2G-4	FN AN6174		CF		1.A	53,567,569	115.6280	61,842,480	53,484,000	53,542,988		(7,945)			3.210	3.260	MON	233,826	1,757,044	06/26/2017	07/01/2037
3138LJ-4H-0	FN AN6223				1.A	1,034,249	117.2020	1,170,462	998,671	1,030,739		(1,683)			3.660	3.340	MON	3,147	37,161	06/28/2017	08/01/2047
3138LJ-4K-3	FN AN6225				1.A	1,034,249	117.2020	1,170,462	998,671	1,030,739		(1,683)			3.660	3.340	MON	3,147	37,161	06/28/2017	08/01/2047
3138LJ-JS-0	FN AN5672				1.A	1,045,086	113.5270	1,219,613	1,074,293	1,051,141		2,704			3.200	3.600	MON	2,960	34,950	05/04/2018	06/01/2029
3138LJ-LN-8	FN AN5732		RA		1.A	22,569,103	111.9290	25,088,885	22,415,000	22,525,543		(12,974)			3.260	3.220	MON	62,924	742,908	05/17/2017	06/01/2032
3138LJ-N9-7	FN AN5815		CF		1.A	5,727,174	107.6360	6,036,231	5,608,003	5,698,965		(10,652)			3.390	3.040	MON	16,371	193,280	06/06/2017	07/01/2032
3138LJ-WD-8	FN AN6043		RA		1.A	13,024,375	116.7470	15,177,110	13,000,000	13,017,736		(2,144)			3.290	3.340	MON	36,830	434,828	06/13/2017	07/01/2037
3138LJ-XQ-8	FN AN6086		CF		1.A	8,613,238	111.2050	9,425,192	8,475,511	8,590,760		(9,012)			3.380	3.280	MON	24,668	291,247	06/15/2017	08/01/2037
3138LJ-YE-4	FN AN6108		RA		1.A	4,257,410	110.8470	4,659,512	4,203,552	4,249,531		(3,073)			3.340	3.300	MON	11,700	142,739	06/20/2017	08/01/2037
3138LK-4T-1	FN AN7133		RA		1.A	5,028,125	112.8480	5,642,400	5,000,000	5,019,493		(2,978)			3.060	3.050	MON	13,175	155,550	10/18/2017	12/01/2029

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138LK-5B-9	FN AN7141				1.A	975,843	116.2880	1,106,435	951,461	973,571		(1,176)			3.555	3.350	MON	2,913	34,388	09/21/2017	10/01/2047
3138LK-5F-0	FN AN7145	RA			1.A	5,028,125	112.5950	5,629,750	5,000,000	5,019,508		(2,972)			3.030	3.020	MON	13,046	154,025	10/16/2017	12/01/2029
3138LK-EG-8	FN AN6434				1.A	1,937,173	115.6360	2,194,801	1,898,026	1,933,512		(1,934)			3.490	3.330	MON	5,704	67,345	09/14/2017	10/01/2047
3138LK-JK-4	FN AN6565	RA			1.A	1,108,698	115.0310	1,249,571	1,086,293	1,106,435		(1,076)			3.420	3.260	MON	3,199	37,770	08/28/2017	09/01/2047
3138LK-KQ-9	FN AN6602				1.A	1,886,178	111.5070	2,101,907	1,885,000	1,885,249		(289)			3.210	3.260	MON	5,210	61,517	10/11/2017	11/01/2032
3138LL-5J-0	FN AN8048	RA			1.A	30,219,141	111.9880	33,596,400	30,000,000	30,142,969		(26,682)			3.080	3.040	MON	79,567	939,400	01/10/2018	01/01/2028
3138LL-BC-8	FN AN7234				1.A	14,677,885	108.6330	15,902,716	14,639,000	14,659,076		(6,722)			3.010	3.000	MON	37,943	447,978	09/29/2017	12/01/2027
3138LL-CK-9	FN AN7273	RA			1.A	1,679,764	115.8380	1,977,755	1,707,345	1,681,403		1,236			3.510	3.770	MON	5,160	60,927	06/12/2018	11/01/2047
3138LL-DJ-1	FN AN7304				1.A	13,848,650	113.3290	15,684,734	13,840,000	13,841,413		(2,603)			2.980	3.030	MON	35,515	419,306	10/19/2017	12/01/2029
3138LL-E2-7	FN AN7352	RA			1.A	25,039,063	103.8430	25,960,750	25,000,000	25,014,154		(10,040)			3.015	2.960	MON	68,939	763,800	10/30/2017	12/01/2027
3138LL-ER-2	FN AN7343	RA			1.A	1,063,313	108.6600	1,151,796	1,060,000	1,061,722		(535)			3.020	3.000	MON	2,757	32,546	10/11/2017	11/01/2027
3138LL-G2-5	FN AN7416				1.A	5,103,125	114.3730	5,718,650	5,000,000	5,075,420		(9,094)			3.240	3.070	MON	13,950	164,700	10/20/2017	11/01/2029
3138LL-KJ-3	FN AN7496	RA			1.A	25,140,625	109.4060	27,351,500	25,000,000	25,086,683		(19,336)			3.110	3.040	MON	66,951	790,458	10/26/2017	12/01/2027
3138LL-KR-5	FN AN7503				1.A	5,049,032	115.1570	5,696,811	4,947,000	5,033,486		(5,251)			3.510	3.380	MON	14,952	176,534	10/25/2017	11/01/2037
3138LL-QL-2	FN AN7658				1.A	991,250	116.3660	1,210,206	1,040,000	997,156		3,043			3.340	3.880	MON	2,991	35,315	12/26/2018	12/01/2032
3138LL-XU-4	FN AN7890	RA			1.A	5,028,125	109.0750	5,453,750	5,000,000	5,017,455		(3,866)			3.060	2.990	MON	13,175	155,550	11/29/2017	12/01/2027
3138LL-Z6-5	FN AN7964	RA			1.A	5,028,125	109.0620	5,453,123	5,000,000	5,017,562		(3,835)			3.070	3.000	MON	13,218	156,058	12/04/2017	01/01/2028
3138LL-Z7-3	FN AN7965				1.A	244,961	116.6280	291,570	250,000	245,730		291			3.310	3.580	MON	713	8,413	03/28/2018	01/01/2033
3138LM-4B-6	FN AN8917				1.A	7,971,265	114.9260	9,126,861	7,941,485	7,963,566		(3,081)			3.590	3.610	MON	24,550	289,851	03/14/2018	04/01/2033
3138LM-4E-0	FN AN8920				1.A	8,957,102	111.4240	9,924,526	8,907,000	8,939,268		(6,936)			3.480	3.430	MON	26,691	315,130	03/16/2018	04/01/2028
3138LM-4T-7	FN AN8933	RA			1.A	13,390,718	119.7080	16,009,748	13,374,000	13,383,496		(2,541)			3.530	3.600	MON	40,653	479,970	03/20/2018	04/01/2033
3138LM-5Q-2	FN AN8954				1.A	6,036,563	116.6230	6,997,380	6,000,000	6,026,780		(3,817)			3.450	3.460	MON	17,825	210,450	04/02/2018	05/01/2030
3138LM-5X-7	FN AN8961				1.A	2,896,200	116.2390	3,347,683	2,880,000	2,891,605		(1,739)			3.480	3.490	MON	8,630	101,894	03/16/2018	04/01/2030
3138LM-6A-6	FN AN8964	CF			1.A	9,404,601	116.5470	10,940,267	9,387,000	9,396,819		(2,836)			3.500	3.550	MON	28,291	334,021	03/21/2018	04/01/2030
3138LM-6G-3	FN AN8970	RA			1.A	21,902,743	111.7000	24,336,079	21,787,000	21,860,609		(16,348)			3.545	3.500	MON	66,508	785,222	03/21/2018	04/01/2028
3138LM-6P-3	FN AN8977	RA			1.A	27,912,500	119.6470	33,501,160	28,000,000	27,919,071		2,089			3.580	3.690	MON	86,318	1,019,107	07/17/2018	05/01/2033
3138LM-6W-8	FN AN8984				1.A	2,989,266	111.2740	3,322,642	2,986,000	2,986,733		(947)			3.510	3.540	MON	9,025	106,555	03/21/2018	04/01/2028
3138LM-7A-5	FNMA >7 YR BALLOON MULTI	RA			1.A	13,073,125	116.6460	15,163,980	13,000,000	13,052,230		(7,980)			3.515	3.510	MON	39,348	464,566	03/22/2018	04/01/2030
3138LM-7F-4	FN AN8993	RA			1.A	22,011,528	118.7530	26,123,023	21,997,779	22,007,488		(1,412)			3.780	3.860	MON	71,603	845,375	03/23/2018	04/01/2048
3138LM-EL-3	FN AN8238				1.A	15,065,625	109.5460	16,431,900	15,000,000	15,041,417		(9,632)			3.110	3.070	MON	40,171	474,275	01/03/2018	03/01/2028
3138LM-GP-2	FN AN8305	RA			1.A	11,126,016	106.1790	11,785,877	11,100,000	11,110,795		(5,105)			3.130	3.070	MON	29,918	353,221	01/02/2018	02/01/2028
3138LM-HB-2	FN AN8325				1.A	1,918,181	111.5380	2,124,556	1,904,788	1,915,625		(1,017)			3.560	3.520	MON	5,839	68,941	01/19/2018	02/01/2038
3138LM-KK-8	FN AN8397	RA			1.A	4,538,700	116.3160	5,275,937	4,535,866	4,538,268		(308)			3.540	3.610	MON	13,827	163,246	01/18/2018	03/01/2048
3138LM-KL-6	FN AN8398				1.A	955,073	115.8250	1,105,523	954,477	954,720		(51)			3.500	3.570	MON	2,877	33,963	01/18/2018	02/01/2048
3138LM-NB-5	FN AN8485	RA			1.A	23,613,716	110.4460	25,592,547	23,172,000	23,477,494		(48,519)			3.340	3.100	MON	66,645	786,844	01/26/2018	02/01/2028
3138LM-PN-7	FN AN8528	RA			1.A	10,057,813	114.6680	11,466,812	10,000,000	10,044,926		(4,894)			3.430	3.430	MON	29,536	348,717	02/01/2018	03/01/2033
3138LM-PV-9	FN AN8535				1.A	3,584,025	114.4650	4,160,803	3,635,000	3,593,532		3,525			3.260	3.480	MON	10,204	120,476	03/16/2018	03/01/2030
3138LM-Q6-3	FN AN8576	CF			1.A	21,176,972	119.4440	25,215,823	21,111,000	21,164,115		(4,480)			3.510	3.570	MON	63,808	753,346	02/07/2018	04/01/2038
3138LM-Q8-9	FN AN8578				1.A	11,509,856	119.4440	13,705,005	11,474,000	11,502,869		(2,435)			3.510	3.570	MON	34,680	409,450	02/07/2018	04/01/2038
3138LM-QQ-9	FN AN8562				1.A	5,769,105	114.4700	6,696,495	5,850,000	5,784,333		5,565			3.260	3.480	MON	16,422	193,889	03/16/2018	03/01/2030
3138LM-RA-3	FN AN8580	RA			1.A	23,472,122	119.4440	27,948,702	23,399,000	23,457,872		(4,966)			3.510	3.570	MON	70,723	834,993	02/07/2018	04/01/2038
3138LM-RB-1	FN AN8581	CF			1.A	4,897,256	119.4170	5,829,938	4,882,000	4,894,283		(1,036)			3.510	3.570	MON	14,756	174,214	02/07/2018	04/01/2038
3138LM-SU-8	FN AN8630	CF			1.A	8,005,000	116.4530	9,316,240	8,000,000	8,000,377		(1,608)			3.490	3.560	MON	24,042	283,853	02/14/2018	04/01/2030
3138LM-TV-5	FN AN8663				1.A	12,775,860	119.7720	15,263,744	12,744,000	12,766,165		(3,444)			3.560	3.620	MON	39,067	461,248	02/15/2018	03/01/2033
3138LM-XD-0	FN AN8775	CF			1.A	15,717,818	119.0690	18,703,359	15,708,000	15,712,354		(2,470)			3.520	3.590	MON	47,613	562,137	03/19/2018	05/01/2033
3138LM-XN-8	FN AN8784	RA			1.A	7,634,769	116.1850	8,864,916	7,630,000	7,631,218		(1,586)			3.450	3.510	MON	22,667	267,622	03/22/2018	05/01/2030
3138LM-XX-6	FN AN8793				1.A	4,239,955	107.4300	4,550,717	4,235,984	4,236,457		(1,442)			3.485	3.470	MON	12,712	150,084	02/28/2018	04/01/2028
3138LM-YK-3	FN AN8813	RA			1.A	6,465,469	115.8220	7,373,229	6,366,000	6,446,630		(7,397)			3.720	3.580	MON	20,392	240,762	02/28/2018	04/01/2033
3138LM-Z6-3	FN AN8864				1.A	11,162,438	117.8900	13,085,790	11,100,000	11,145,740		(6,768)			3.540	3.550	MON	33,837	399,489	02/28/2018	05/01/2030
3138LM-Z7-1	FN AN8865				1.A	8,547,813	115.7200	9,836,200	8,500,000	8,535,026		(5,183)			3.540	3.550	MON	25,911	305,915	02/28/2018	05/01/2030
3138LN-2T-7	FN AN9785	RA			1.A	19,240,994	120.4310	23,026,407	19,120,000	19,219,172		(9,872)			3.775	3.810	MON	62,153	733,810	06/11/2018	07/01/2033
3138LN-6T-3	FN AN9881	RA			1.A	1,524,609	118.4100	1,776,150	1,500,000	1,519,447		(2,265)			3.900	3.770	MON	5,038	59,475	06/14/2018	07/01/2030
3138LN-6V-8	FN AN9883	RA			1.A	3,041,250	122.1810	3,665,430	3,000,000	3,034,579		(2,943)			3.850	3.810	MON	9,946	117,425	06/14/2018	07/01/2033
3138LN-6W-6	FN AN9884	RA			1.A	10,348,078	120.5700	12,466,938	10,340,000	10,346,366		(660)			4.020	4.110	MON	35,794	422,596	07/26/2018	09/01/2048
3138LN-7M-7	FN AN9899	CF			1.A	11,727,583	120.2290	13,887,313	11,550,718	11,699,353		(14,917)			3.810	3.740	MON	37,896	447,410	06/19/2018	07/01/2033
3138LN-B6-7	FN AN9060	CF			1.A	6,057,188	119.9010	7,194,060	6,000,000	6,046,779		(4,294)			3.650	3.650	MON	18,858	222,650	04/05/2018	05/01/2033
3138LN-C9-0	FN AN9095	RA			1.A	1,657,645	115.0960	1,933,869	1,680,223	1,660,839		1,569			3.640	3.910	MON	5,267	62,179	05/02/2018	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3138LN-D2-4	FN AN9120	CF			1.A	2,009,551	117.4000	2,328,649	1,983,517	2,003,660		(2,575)			3.700	3.620	MON	6,320	74,613	04/20/2018	05/01/2030
3138LN-EG-2	FN AN9134	CF			1.A	8,700,434	116.0880	10,093,852	8,695,000	8,696,619		(1,473)			3.800	3.870	MON	28,452	335,917	04/30/2018	06/01/2033
3138LN-EJ-6	FN AN9136	CF			1.A	3,838,925	116.3370	4,463,301	3,836,528	3,837,147		(807)			3.480	3.540	MON	11,497	135,736	04/10/2018	05/01/2030
3138LN-F6-3	FN AN9188	CF			1.A	16,540,492	120.3410	19,886,350	16,525,000	16,532,581		(2,834)			3.580	3.650	MON	50,943	601,455	04/13/2018	05/01/2033
3138LN-FF-3	FN AN9165	RA			1.A	2,843,868	118.1670	3,336,532	2,823,573	2,841,168		(1,466)			3.880	3.890	MON	9,434	111,381	04/20/2018	05/01/2038
3138LN-G7-0	FN AN9221	RA			1.A	9,289,833	114.8940	10,610,461	9,235,000	9,278,398		(4,793)			3.660	3.650	MON	29,106	343,634	02/23/2018	05/01/2033
3138LN-G8-8	FN AN9222	RA			1.A	834,741	116.2660	951,494	818,374	833,461		(793)			4.250	4.060	MON	2,898	34,781	06/13/2018	05/01/2048
3138LN-GB-1	FN AN9193				1.A	723,714	119.4410	854,003	715,000	722,620		(467)			3.980	3.950	MON	2,450	28,931	05/02/2018	05/01/2038
3138LN-GM-7	FN AN9203				1.A	4,019,375	116.8140	4,672,560	4,000,000	4,014,114		(2,201)			3.540	3.560	MON	12,193	143,960	04/18/2018	05/01/2030
3138LN-H3-8	FN AN9249	CF			1.A	23,632,188	119.2240	28,017,640	23,500,000	23,605,822		(11,089)			3.680	3.710	MON	74,469	879,213	04/23/2018	05/01/2033
3138LN-HC-8	FN AN9226	RA			1.A	40,028,786	118.0650	47,092,587	39,887,000	39,986,209		(18,923)			3.620	3.500	MON	124,337	1,467,975	05/02/2018	07/01/2030
3138LN-HW-4	FN AN9244	RA			1.A	9,637,515	117.4190	11,310,972	9,633,000	9,633,138		(1,279)			3.690	3.770	MON	30,609	361,382	05/18/2018	06/01/2030
3138LN-JX-0	FN AN9277	RA			1.A	50,078,125	119.5560	59,778,000	50,000,000	50,061,972		(7,266)			3.560	3.630	MON	374,455	1,541,418	03/29/2018	05/01/2038
3138LN-KS-9	FN AN9304	CF			1.A	18,198,367	120.8650	21,981,718	18,187,000	18,190,836		(2,788)			3.620	3.700	MON	56,693	669,342	05/04/2018	06/01/2033
3138LN-L7-4	FN AN9349				1.A	7,654,688	120.7740	9,058,050	7,500,000	7,629,849		(10,809)			3.970	3.830	MON	25,640	302,712	04/26/2018	07/01/2033
3138LN-L9-0	FN AN9351	CF			1.A	24,639,153	119.7460	29,257,540	24,433,000	24,600,196		(15,647)			3.720	3.730	MON	78,267	924,056	05/01/2018	06/01/2033
3138LN-M3-2	FN AN9377	RA			1.A	22,591,302	121.1650	26,873,488	22,179,250	22,563,310		(19,861)			4.020	3.900	MON	89,095	904,001	05/01/2018	06/01/2048
3138LN-M7-3	FN AN9381	RA			1.A	17,092,969	115.4510	19,626,670	17,000,000	17,072,982		(8,231)			3.730	3.730	MON	54,603	635,522	05/02/2018	06/01/2033
3138LN-MY-4	FN AN9374	CF			1.A	27,971,824	117.8000	32,837,928	27,876,000	27,941,765		(11,971)			3.600	3.640	MON	86,416	1,020,262	05/02/2018	06/01/2030
3138LN-N2-3	FN AN9408	CF			1.A	35,447,789	121.1670	42,618,069	35,173,000	35,396,981		(22,539)			3.750	3.590	MON	113,579	1,340,971	05/14/2018	07/01/2033
3138LN-NE-7	FN AN9388	RA			1.A	26,920,794	118.6640	31,776,479	26,778,533	26,890,829		(14,011)			3.670	3.700	MON	84,628	999,152	05/03/2018	06/01/2033
3138LN-NF-4	FN AN9389	CF			1.A	19,517,576	118.6640	23,037,947	19,414,437	19,495,851		(10,158)			3.670	3.700	MON	61,355	724,385	05/03/2018	06/01/2033
3138LN-NM-9	FN AN9395				1.A	13,256,578	120.1110	16,094,874	13,400,000	13,273,920		7,327			3.610	3.800	MON	41,655	491,802	04/25/2018	06/01/2033
3138LN-NV-9	FN AN9403	RA			1.A	31,873,078	121.1670	38,320,275	31,626,000	31,827,393		(20,266)			3.750	3.590	MON	102,126	1,205,741	05/14/2018	07/01/2033
3138LN-PL-9	FN AN9426	RA			1.A	8,755,469	119.9440	10,495,104	8,750,000	8,754,968		(501)			4.040	4.130	MON	30,440	359,392	06/21/2018	08/01/2048
3138LN-Q4-6	FN AN9474	CF			1.A	7,237,781	112.3970	8,064,485	7,175,000	7,218,353		(7,910)			3.690	3.580	MON	22,799	269,170	05/11/2018	06/01/2028
3138LN-QR-5	FN AN9463	RA			1.A	5,078,044	121.6640	6,107,533	5,020,000	5,069,358		(4,206)			3.790	3.770	MON	16,383	193,429	07/20/2018	10/01/2033
3138LN-RE-3	FN AN9484	RA			1.A	5,052,344	117.7340	5,886,700	5,000,000	5,040,088		(4,962)			3.690	3.660	MON	15,888	187,575	05/11/2018	06/01/2030
3138LN-RL-7	FN AN9490	CF			1.A	980,477	117.4210	1,139,179	970,169	979,737		(476)			4.050	4.030	MON	3,383	39,947	08/21/2018	09/01/2048
3138LN-RS-2	FN AN9496	CF			1.A	20,156,250	121.1670	24,233,400	20,000,000	20,127,359		(12,816)			3.750	3.590	MON	64,583	762,500	05/14/2018	07/01/2033
3138LN-RV-5	FN AN9499	RA			1.A	40,274,203	121.1670	48,420,757	39,962,000	40,216,477		(25,607)			3.750	3.590	MON	129,044	1,523,551	05/14/2018	07/01/2033
3138LN-RW-3	FN AN9500	RA			1.A	11,650,313	121.1670	14,006,905	11,560,000	11,633,614		(7,408)			3.750	3.590	MON	37,329	440,725	05/14/2018	07/01/2033
3138LN-SN-2	FN AN9524	CF			1.A	41,772,344	117.6560	48,827,240	41,500,000	41,706,810		(28,357)			3.660	3.670	MON	130,794	1,544,215	04/30/2018	07/01/2030
3138LN-SV-4	FN AN9531	RA			1.A	4,174,304	120.0760	5,010,771	4,173,000	4,173,084		(216)			3.790	3.880	MON	13,619	160,793	05/16/2018	06/01/2033
3138LN-T7-6	FN AN9573	CF			1.A	4,022,500	122.8340	4,913,360	4,000,000	4,020,789		(849)			4.040	4.080	MON	13,916	164,293	05/21/2018	07/01/2048
3138LN-UR-0	FN AN9591	RA			1.A	11,951,519	118.5820	14,132,603	11,918,000	11,941,452		(4,637)			3.750	3.800	MON	38,485	454,374	05/21/2018	08/01/2030
3138LN-US-8	FN AN9592	RA			1.A	34,090,313	120.9060	41,108,040	34,000,000	34,069,598		(9,790)			3.810	3.880	MON	118,505	1,319,694	05/21/2018	08/01/2033
3138LN-UZ-2	FN AN9599				1.A	1,939,647	116.6310	2,207,726	1,892,915	1,935,095		(3,070)			4.250	3.880	MON	6,704	80,449	05/24/2018	06/01/2043
3138LN-VL-2	FN AN9618				1.A	13,059,414	120.2630	15,634,190	13,000,000	13,047,891		(5,292)			3.760	3.810	MON	42,091	496,947	06/11/2018	07/01/2033
3138LN-WE-7	FN AN9644	RA			1.A	5,043,750	119.9790	5,998,950	5,000,000	5,040,649		(1,537)			3.960	3.960	MON	17,050	201,300	05/25/2018	07/01/2048
3138LN-X6-3	FN AN9700	CF			1.A	61,606,371	120.0650	74,380,268	61,950,000	61,641,981		13,619			3.670	3.810	MON	195,779	2,311,458	06/11/2018	07/01/2033
3138LN-X9-7	FN AN9703				1.A	3,012,656	119.9270	3,597,810	3,000,000	3,010,153		(1,154)			3.730	3.780	MON	9,636	113,765	06/20/2018	07/01/2033
3138LN-XB-2	FN AN9673	CF			1.A	10,280,430	118.3240	12,128,210	10,250,000	10,273,763		(3,377)			3.850	3.890	MON	33,982	401,202	07/18/2018	08/01/2033
3138LN-XC-0	FN AN9674	CF			1.A	10,006,250	117.7150	11,771,500	10,000,000	10,000,882		(2,052)			3.590	3.660	MON	30,914	364,983	05/02/2018	06/01/2030
3138LN-XM-8	FN AN9683				1.A	4,973,633	117.1840	5,859,200	5,000,000	4,976,634		1,326			3.530	3.660	MON	15,199	179,442	04/24/2018	06/01/2030
3138LN-YB-1	FN AN9705	RA			1.A	2,665,126	115.7030	3,082,328	2,664,000	2,664,395		(411)			3.880	3.950	MON	8,901	105,086	01/09/2019	07/01/2033
3138LN-ZC-8	FN AN9738	CF			1.A	6,003,750	117.7190	7,063,140	6,000,000	6,001,079		(1,264)			3.570	3.640	MON	18,445	217,770	05/31/2018	07/01/2030
3138LP-A9-7	FN AN9931	RA			1.A	1,405,000	117.8400	1,620,300	1,375,000	1,403,150		(1,099)			4.240	4.000	MON	5,020	59,272	01/09/2019	08/01/2048
3138LP-AC-0	FN AN9902	RA			1.A	25,592,041	118.9940	30,391,456	25,540,327	25,582,029		(4,983)			3.810	3.880	MON	177,061	1,018,972	06/15/2018	09/01/2038
3138LP-AL-0	FN AN9910	CF			1.A	6,764,506	118.9810	8,032,162	6,750,793	6,761,837		(1,293)			3.810	3.880	MON	22,148	261,492	06/15/2018	09/01/2038
3138LP-AR-7	FN AN9915	CF			1.A	14,074,375	121.0050	16,940,700	14,000,000	14,060,543		(6,358)			3.790	3.830	MON	45,691	539,443	06/11/2018	08/01/2033
3138LP-BB-1	FN AN9933	RA			1.A	3,597,963	118.2710	4,147,764	3,507,000	3,591,674		(3,271)			4.280	3.980	MON	12,925	152,601	06/19/2018	08/01/2048
3138LP-CV-6	FN AN9983	CF			1.A	6,800,615	118.4630	8,008,661	6,760,475	6,793,207		(3,969)			3.850	3.860	MON	22,413	264,616	06/21/2018	07/01/2033
3140HR-3B-7	FN BL0793	RA			1.A	24,382,851	120.8500	29,329,191	24,269,086	24,371,509		(8,559)			4.150	4.210	MON	86,696	1,033,798	11/06/2018	12/01/2038
3140HR-4J-9	FN BL0824	RA			1.A	17,568,563	109.3330	19,023,942	17,400,000	17,511,269		(31,128)			3.905	3.700	MON	58,510	690,794	11/09/2018	12/01/2025
3140HR-4S-9	FN BL0832	RA			1.A	6,508,065	116.8220	7,481,281	6,404,000	6,485,301		(12,010)			4.250	4.030	MON	23,437	276,706	11/09/2018	12/01/2028
3140HR-5F-6	FN BL0845	RA			1.A	4,660,375	123.4580	5,679,068	4,600,000	4,652,364		(4,331)			4.150	4.120	MON	16,439	194,082	11/14/2018	12/01/2033
3140HR-5Q-2	FN BL0854				1.A	16,070,568	120.5650	19,318,130	16,023,000	16,058,762		(6,919)			4.130	4.180	MON	56,984	672,779	11/13/2018	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140HR-5R-0	FN BL0855		RA		1.A	7,441,025	120.8510	8,965,936	7,419,000	7,435,528		(3,174)			4.150	4.200	MON	26,513	313,020	11/13/2018	01/01/2031
3140HR-5S-8	FN BL0856		RA		1.A	20,634,248	121.2300	24,956,408	20,586,000	20,619,719		(7,542)			4.180	4.240	MON	71,708	874,836	11/13/2018	02/01/2031
3140HR-5T-6	FN BL0857				1.A	2,750,584	123.4340	3,326,546	2,695,000	2,743,499		(3,767)			4.225	4.140	MON	9,805	115,761	11/13/2018	12/01/2033
3140HR-6G-3	FN BL0870		CF		1.A	59,831,125	121.7920	71,418,829	58,640,000	59,766,955		(37,734)			4.280	4.180	MON	216,121	2,551,622	11/14/2018	12/01/2048
3140HR-A5-2	FN BL0027				1.A	3,565,625	121.2140	4,242,490	3,500,000	3,555,705		(4,483)			3.830	3.750	MON	11,543	136,284	08/27/2018	09/01/2033
3140HR-AV-5	FN BL0019				1.A	11,018,906	119.2180	13,113,980	11,000,000	11,014,067		(2,588)			3.780	3.850	MON	35,805	422,730	08/27/2018	10/01/2033
3140HR-B3-6	FN BL0057				1.A	3,701,734	115.2510	4,201,943	3,645,906	3,695,502		(3,560)			3.970	3.900	MON	12,464	147,155	08/27/2018	09/01/2038
3140HR-B4-4	FN BL0058		RA		1.A	1,282,166	115.3020	1,456,067	1,262,829	1,280,007		(1,217)			3.970	3.900	MON	4,317	50,970	08/27/2018	09/01/2038
3140HR-C6-8	FN BL0092		RA		1.A	9,187,541	120.3840	11,376,288	9,450,000	9,219,042		14,776			3.690	4.050	MON	30,027	354,517	10/19/2018	10/01/2033
3140HR-D4-2	FN BL0122				1.A	6,221,109	121.6170	7,479,446	6,150,000	6,210,607		(5,170)			3.800	3.780	MON	20,124	237,595	09/05/2018	10/01/2033
3140HR-FS-7	FN BL0176				1.A	3,134,739	120.2290	3,755,954	3,124,000	3,132,574		(1,033)			3.840	3.900	MON	10,330	121,961	09/12/2018	11/01/2033
3140HR-G4-9	FN BL0218		RA		1.A	27,177,188	118.9330	32,111,910	27,000,000	27,142,002		(18,487)			3.800	3.810	MON	88,350	1,043,100	09/14/2018	12/01/2030
3140HR-HF-3	FN BL0229				1.A	15,722,821	123.8610	19,462,279	15,713,000	15,718,970		(2,671)			4.000	4.090	MON	54,123	638,995	11/14/2018	12/01/2033
3140HR-HV-8	FN BL0243		RA		1.A	10,069,048	121.7070	12,485,921	10,259,000	10,089,878		10,288			3.800	4.070	MON	33,570	396,339	10/10/2018	11/01/2033
3140HR-JJ-3	FN BL0264				1.A	29,135,938	113.9060	33,032,740	29,000,000	29,095,154		(19,974)			3.830	3.810	MON	95,644	1,129,212	09/20/2018	11/01/2028
3140HR-K5-1	FN BL0315		CF		1.A	10,087,500	119.5120	11,951,200	10,000,000	10,070,049		(8,572)			3.860	3.850	MON	33,239	392,433	09/21/2018	11/01/2030
3140HR-K8-5	FN BL0318				1.A	9,011,250	118.5150	10,666,350	9,000,000	9,006,847		(2,418)			3.760	3.830	MON	29,140	344,040	09/26/2018	10/01/2030
3140HR-KE-2	FN BL0292				1.A	17,269,875	120.8620	20,788,264	17,200,000	17,253,826		(7,537)			3.850	3.900	MON	57,023	673,237	09/25/2018	11/01/2031
3140HR-L7-6	FN BL0349				1.A	6,030,741	109.2210	6,511,546	5,961,808	6,008,337		(12,188)			4.020	3.710	MON	20,638	243,659	10/24/2018	07/01/2026
3140HR-LD-3	FN BL0323		RA		1.A	2,332,344	122.0700	2,807,605	2,300,000	2,330,449		(1,048)			4.210	4.180	MON	8,338	98,444	09/25/2018	10/01/2048
3140HR-LT-8	FN BL0337		RA		1.A	1,086,548	118.2120	1,259,631	1,065,570	1,084,493		(1,305)			4.360	4.260	MON	4,001	47,233	10/09/2018	10/01/2038
3140HR-LW-1	FN BL0340				1.A	6,861,578	118.2310	7,961,676	6,734,000	6,839,415		(11,438)			3.760	3.620	MON	21,803	257,418	12/28/2018	10/01/2030
3140HR-M6-7	FN BL0380		RA		1.A	9,997,813	120.0930	11,851,128	9,868,292	9,978,796		(11,357)			3.780	3.540	MON	32,121	379,238	08/27/2018	10/01/2033
3140HR-M7-5	FN BL0381		RA		1.A	10,052,550	113.6200	11,407,448	10,040,000	10,046,035		(3,591)			3.825	3.870	MON	33,069	390,431	09/26/2018	10/01/2028
3140HR-M8-3	FN BL0382				1.A	15,296,096	113.6200	17,357,727	15,277,000	15,286,184		(5,464)			3.825	3.870	MON	50,319	594,084	09/26/2018	10/01/2028
3140HR-MS-9	FN BL0368 15/14.5		CF		1.A	21,373,080	123.2610	25,828,110	20,954,000	20,654,043		(662,804)			4.030	4.030	MON	652,177	858,520	09/26/2018	11/15/2026
3140HR-MZ-3	FN BL0375		RA		1.A	1,237,440	120.0310	1,448,199	1,206,523	1,235,655		(1,336)			4.370	4.190	MON	4,540	53,604	09/26/2018	10/01/2048
3140HR-N2-5	FN BL0408				1.A	1,666,594	115.5900	1,906,163	1,649,072	1,664,643		(1,160)			4.140	4.130	MON	5,879	69,409	10/01/2018	11/01/2038
3140HR-N3-3	FN BL0409		RA		1.A	4,997,015	118.7930	5,919,455	4,983,000	4,993,041		(1,915)			3.780	3.830	MON	16,220	191,497	10/01/2018	11/01/2030
3140HR-N5-8	FN BL0411		CF		1.A	28,268,376	119.9850	33,780,577	28,154,000	28,240,083		(13,682)			3.890	3.930	MON	94,308	1,113,444	10/05/2018	11/01/2030
3140HR-N7-4	FN BL0413		RA		1.A	4,491,603	118.6020	5,323,803	4,488,797	4,489,945		(718)			3.880	3.970	MON	14,998	177,068	10/02/2018	11/01/2033
3140HR-N8-2	FN BL0414		RA		1.A	11,397,113	119.9850	13,619,497	11,351,000	11,385,706		(5,516)			3.890	3.930	MON	38,023	448,913	10/05/2018	11/01/2030
3140HR-NK-5	FN BL0393				1.A	3,061,875	121.1150	3,633,455	3,000,000	3,058,000		(1,939)			4.210	4.110	MON	10,876	128,405	09/26/2018	11/01/2048
3140HR-NZ-2	FN BL0407		RA		1.A	3,957,535	122.7000	4,760,682	3,879,937	3,946,837		(6,283)			4.020	3.910	MON	13,431	158,573	09/27/2018	11/01/2033
3140HR-PF-4	FN BL0421				1.A	2,020,625	111.4090	2,228,180	2,000,000	2,014,588		(3,093)			3.940	3.750	MON	6,786	80,113	10/02/2018	05/01/2027
3140HR-PV-9	FN BL0435		RA		1.A	13,544,220	116.0260	15,626,915	13,468,460	13,536,312		(5,687)			4.220	4.170	MON	47,364	568,369	10/23/2018	06/01/2044
3140HR-Q7-1	FN BL0477				1.A	14,397,480	115.0610	16,468,106	14,312,500	14,373,812		(11,816)			4.000	3.960	MON	49,299	582,042	10/10/2018	11/01/2028
3140HR-QK-2	FN BL0457		RA		1.A	17,948,054	114.8470	20,535,792	17,881,000	17,925,913		(10,753)			3.970	3.970	MON	61,128	721,707	10/05/2018	11/01/2028
3140HR-QU-0	FN BL0466		RA		1.A	6,805,586	120.3840	8,426,880	7,000,000	6,828,920		10,945			3.690	4.050	MON	22,243	262,605	10/19/2018	10/01/2033
3140HR-RR-6	FN BL0495				1.A	20,112,500	114.8380	22,967,600	20,000,000	20,080,976		(15,846)			3.950	3.920	MON	68,028	803,167	10/11/2018	11/01/2028
3140HR-SE-4	FN BL0516				1.A	20,137,578	127.1950	25,597,994	20,125,000	20,134,808		(2,246)			4.085	4.190	MON	70,792	835,808	10/24/2018	12/01/2038
3140HR-TD-5	FN BL0547		RA		1.A	11,311,459	108.6260	12,161,767	11,196,000	11,270,439		(20,910)			3.780	3.550	MON	36,443	430,262	10/17/2018	11/01/2025
3140HR-UP-6	FN BL0589				1.A	8,640,330	115.5270	9,926,080	8,592,000	8,627,173		(6,635)			4.020	3.990	MON	28,783	351,155	10/04/2018	01/01/2029
3140HR-WP-4	FN BL0653				1.A	6,936,045	121.3650	8,412,016	6,931,172	6,933,952		(1,382)			4.080	4.170	MON	24,352	287,505	11/01/2018	12/01/2032
3140HR-WX-7	FN BL0661		RA		1.A	31,569,543	122.2350	38,498,799	31,495,725	31,551,756		(9,344)			3.990	4.060	MON	108,214	1,277,624	10/09/2018	11/01/2033
3140HR-X4-0	FN BL0698				1.A	13,897,219	125.6180	17,178,262	13,675,000	13,865,898		(15,379)			4.110	4.060	MON	48,398	571,410	10/26/2018	11/01/2033
3140HR-YH-0	FN BL0711				1.A	1,062,509	116.6770	1,209,185	1,036,352	1,060,085		(2,006)			4.320	4.110	MON	3,855	45,517	12/27/2018	11/01/2038
3140HR-YY-3	FN BL0726				1.A	12,473,625	122.6510	15,208,724	12,400,000	12,460,719		(7,217)			4.010	4.040	MON	42,818	505,527	10/25/2018	01/01/2032
3140HR-ZK-2	FN BL0745		RA		1.A	11,689,430	123.4780	14,384,428	11,649,385	11,682,411		(4,936)			4.090	3.990	MON	41,028	484,401	11/02/2018	01/01/2034
3140HR-ZN-6	FN BL0748		RA		1.A	19,204,993	123.5110	23,639,019	19,139,202	19,194,189		(7,360)			4.090	4.150	MON	67,407	795,840	11/02/2018	01/01/2034
3140HR-ZX-4	FN BL0757				1.A	8,414,863	121.9470	10,194,769	8,360,000	8,402,928		(5,611)			4.110	4.130	MON	29,587	349,323	11/02/2018	02/01/2031
3140HS-2E-0	FN BL1672				1.A	8,085,000	120.5760	9,646,080	8,000,000	8,071,174		(8,090)			3.960	3.930	MON	27,280	322,080	12/12/2018	02/01/2031
3140HS-2H-3	FN BL1675				1.A	14,686,794	121.4400	17,610,009	14,501,000	14,676,373		(5,944)			4.170	4.150	MON	50,391	614,770	01/28/2019	02/01/2049
3140HS-4F-5	FN BL1721				1.A	1,720,774	119.4060	2,013,185	1,686,000	1,715,778		(3,053)			3.770	3.610	MON	5,473	64,622	01/14/2019	03/01/2031
3140HS-7G-0	FN BL1794				1.A	20,092,753	118.8820	23,454,230	19,729,000	20,050,812		(24,592)			3.710	3.630	MON	63,029	744,145	02/12/2019	04/01/2034
3140HS-B6-7	FN BL0960		RA		1.A	22,598,438	121.1580	27,260,550	22,500,000	22,577,857		(11,624)			3.980	4.020	MON	77,112	910,425	11/14/2018	01/01/2031
3140HS-BB-6	FN BL0933				1.A	6,911,936	122.3360	8,439,961	6,899,000	6,910,136		(1,202)			4.210	4.300	MON	25,011	295,289	11/09/2018	12/01/2038
3140HS-BC-4	FN BL0934		RA		1.A	26,833,594	108.3050	28,971,588	26,750,000	26,797,188		(21,448)			3.700	3.660	MON	85,228	1,006,246	11/19/2018	01/01/2026

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140HS-BH-3	FN BL0939		RA		1.A	3,378,375	104.2820	3,520,837	3,376,265	3,377,678		(596)			4.300	4.360	MON	12,502	147,599	11/19/2018	12/01/2036
3140HS-BJ-9	FN BL0940				1.A	2,899,258	125.2600	3,601,225	2,875,000	2,895,998		(1,856)			4.060	4.080	MON	10,051	118,670	11/20/2018	01/01/2034
3140HS-BN-0	FN BL0944		RA		1.A	15,864,859	120.0290	19,024,597	15,850,000	15,858,932		(3,975)			3.930	4.010	MON	53,639	633,287	11/19/2018	01/01/2031
3140HS-CA-7	FN BL0964				1.A	1,957,222	121.0160	2,351,649	1,943,255	1,955,211		(1,330)			4.240	4.250	MON	7,095	83,767	11/21/2018	12/01/2033
3140HS-CK-5	FN BL0973				1.A	1,957,671	121.3220	2,354,477	1,940,690	1,955,121		(1,532)			4.270	4.260	MON	6,906	84,249	11/21/2018	12/01/2033
3140HS-CW-9	FN BL0984				1.A	995,836	118.7230	1,175,673	990,266	995,564		(274)			4.270	4.310	MON	3,641	42,989	11/20/2018	12/01/2048
3140HS-DF-5	FN BL1001				1.A	1,781,172	121.0850	2,118,988	1,750,000	1,775,861		(2,716)			4.180	4.080	MON	6,299	74,369	11/26/2018	02/01/2031
3140HS-DM-0	FN BL1007				1.A	7,045,938	122.4720	8,573,040	7,000,000	7,039,354		(3,726)			4.030	4.070	MON	24,292	286,802	11/26/2018	12/01/2033
3140HS-DR-9	FN BL1011		CF		1.A	25,015,625	124.8450	31,211,250	25,000,000	25,009,452		(4,238)			4.020	4.110	MON	86,542	1,021,750	11/26/2018	12/01/2033
3140HS-DU-2	FN BL1014				1.A	11,700,000	115.0220	13,457,574	11,700,000	11,700,000					3.955	4.020	MON	39,847	470,447	11/28/2018	12/01/2028
3140HS-DV-0	FN BL1015		RA		1.A	3,020,500	115.0220	3,474,240	3,020,500	3,020,500					3.955	4.020	MON	10,287	121,452	11/28/2018	12/01/2028
3140HS-DW-8	FN BL1016				1.A	10,140,000	115.0220	11,663,231	10,140,000	10,140,000					3.955	4.020	MON	34,534	407,721	11/28/2018	12/01/2028
3140HS-ED-9	FN BL1031				1.A	3,720,613	120.0740	4,459,128	3,713,650	3,719,176		(978)			4.050	4.130	MON	12,951	152,910	11/27/2018	12/01/2033
3140HS-GS-4	FN BL1108		CF		1.A	35,229,688	125.5100	43,928,500	35,000,000	35,188,740		(17,824)			4.060	4.100	MON	122,364	1,444,683	11/30/2018	02/01/2034
3140HS-HC-8	FN BL1126				1.A	3,674,206	109.4980	4,020,669	3,671,911	3,672,365		(1,209)			4.000	4.030	MON	12,648	149,324	12/03/2018	01/01/2029
3140HS-HZ-7	FN BL1147				1.A	1,048,110	124.1580	1,267,641	1,020,990	1,044,697		(2,149)			4.320	4.150	MON	3,798	44,842	11/01/2018	12/01/2033
3140HS-J7-7	FN BL1185		RA		1.A	20,538,438	123.4840	25,314,220	20,500,000	20,525,531		(4,557)			3.900	3.980	MON	68,846	812,825	12/11/2018	02/01/2034
3140HS-KB-6	FN BL1189		CF		1.A	93,377,813	124.3350	115,631,550	93,000,000	93,295,412		(33,070)			3.960	4.020	MON	317,130	3,744,180	12/06/2018	02/01/2034
3140HS-MC-2	FN BL1254		RA		1.A	13,835,938	122.9030	16,899,163	13,750,000	13,824,112		(7,052)			4.060	4.100	MON	48,072	567,554	11/19/2018	01/01/2034
3140HS-N7-2	FN BL1313				1.A	8,062,938	123.7500	9,776,250	7,900,000	8,043,101		(11,105)			3.985	3.880	MON	27,109	320,062	12/18/2018	01/01/2034
3140HS-NV-9	FN BL1303		RA		1.A	996,669	118.0840	1,136,422	962,384	994,385		(2,054)			4.750	4.300	MON	3,936	46,475	12/14/2018	01/01/2044
3140HS-NX-5	FN BL1305				1.A	4,458,302	120.1080	5,309,975	4,421,000	4,451,610		(3,707)			3.940	3.930	MON	14,999	177,091	12/14/2018	01/01/2031
3140HS-RD-5	FN BL1383				1.A	13,248,828	119.5680	15,543,840	13,000,000	13,209,329		(22,001)			3.860	3.730	MON	43,211	510,163	12/26/2018	01/01/2031
3140HS-RS-2	FN BL1396				1.A	1,900,635	116.7270	2,163,124	1,853,148	1,896,538		(2,891)			4.280	4.110	MON	6,830	80,637	12/21/2018	01/01/2039
3140HS-RV-5	FN BL1399		RA		1.A	19,872,823	118.3050	23,375,404	19,758,593	19,851,798		(13,482)			3.785	3.800	MON	64,399	760,327	12/21/2018	01/01/2031
3140HS-RY-9	FN BL1402		CF		1.A	21,777,807	113.6840	24,897,933	21,901,000	21,790,553		7,574			3.680	3.850	MON	67,163	819,389	12/18/2018	02/01/2029
3140HS-T4-3	FN BL1470		RA		1.A	1,509,127	104.3400	1,520,456	1,457,213	1,505,861		(2,809)			4.690	3.940	MON	5,695	68,343	01/03/2019	02/01/2049
3140HS-TL-5	FN BL1454		RA		1.A	4,116,290	118.8730	4,804,574	4,041,770	4,104,523		(7,917)			3.870	3.720	MON	13,469	159,023	12/27/2018	01/01/2031
3140HS-U4-1	FN BL1502				1.A	8,407,770	116.9930	9,661,388	8,258,091	8,399,224		(7,386)			4.080	3.920	MON	28,078	336,930	01/08/2019	02/01/2049
3140HS-UE-9	FN BL1480				1.A	25,115,859	112.8690	28,499,423	25,250,000	25,131,922		8,077			3.520	3.670	MON	76,536	903,613	01/04/2019	02/01/2029
3140HS-UG-4	FN BL1482		RA		1.A	2,008,750	116.1440	2,322,880	2,000,000	2,006,464		(1,024)			3.890	3.890	MON	6,699	79,097	01/04/2019	06/01/2031
3140HS-VM-0	FN BL1519				1.A	6,123,750	119.5240	7,171,440	6,000,000	6,107,712		(8,262)			3.870	3.770	MON	19,995	236,070	01/08/2019	02/01/2034
3140HS-VR-9	FN BL1523		CF		1.A	20,091,347	113.6840	22,969,852	20,205,000	20,099,775		7,428			3.680	3.850	MON	64,027	755,936	12/18/2018	02/01/2029
3140HS-VT-5	FN BL1525				1.A	13,530,461	113.6840	15,468,982	13,607,000	13,536,137		5,002			3.680	3.850	MON	43,119	509,083	12/18/2018	02/01/2029
3140HS-VU-2	FN BL1526				1.A	24,476,778	118.9250	28,776,282	24,197,000	24,426,379		(25,522)			3.730	3.690	MON	77,719	917,591	12/27/2018	02/01/2031
3140HS-WM-9	FN BL1551				1.A	9,089,158	120.7930	10,893,113	9,018,000	9,077,750		(5,237)			3.710	3.720	MON	28,810	340,144	01/11/2019	02/01/2034
3140HS-WW-7	FN BL1560		RA		1.A	21,922,625	120.9000	26,356,200	21,800,000	21,893,818		(12,862)			3.980	4.010	MON	74,713	882,101	11/19/2018	02/01/2031
3140HS-X6-3	FN BL1600				1.A	2,521,094	117.6100	2,940,250	2,500,000	2,517,798		(2,085)			3.660	3.640	MON	7,879	93,025	01/17/2019	03/01/2031
3140HS-XN-6	FN BL1584		RA		1.A	2,062,264	117.0620	2,388,747	2,040,582	2,058,914		(1,920)			3.890	3.820	MON	6,835	80,702	01/08/2019	02/01/2034
3140HS-YQ-8	FN BL1618				1.A	6,009,375	121.5920	7,295,520	6,000,000	6,007,569		(1,306)			3.750	3.820	MON	19,375	228,750	01/18/2019	03/01/2034
3140HS-ZJ-3	FN BL1644				1.A	6,515,297	118.7690	7,714,047	6,495,000	6,512,425		(2,023)			3.660	3.720	MON	20,470	241,679	01/24/2019	03/01/2034
3140HT-2V-0	FN BL2587				1.A	993,740	119.9820	1,173,962	978,452	992,959		(743)			3.960	3.830	MON	3,229	38,747	04/24/2019	06/01/2049
3140HT-5Y-1	FN BL2662				1.A	21,239,608	118.4150	25,085,034	21,184,000	21,232,340		(5,630)			3.430	3.480	MON	62,569	738,721	05/02/2019	09/01/2034
3140HT-C4-9	FN BL1890				1.A	13,322,950	119.6920	15,703,590	13,120,000	13,302,588		(14,157)			3.500	3.430	MON	39,542	466,853	04/16/2019	05/01/2034
3140HT-CK-3	FN BL1873		RA		1.A	11,116,875	120.8960	13,298,535	11,000,000	11,110,561		(3,764)			4.080	4.080	MON	38,647	456,280	02/21/2019	04/01/2049
3140HT-EC-9	FN BL1930				1.A	2,519,873	116.5610	2,919,850	2,505,000	2,518,416		(1,000)			3.760	3.790	MON	8,111	95,758	02/25/2019	03/01/2037
3140HT-F2-0	FN BL1984		RA		1.A	10,353,567	121.3640	12,557,654	10,347,100	10,351,892		(1,606)			3.590	3.670	MON	31,987	377,652	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985		RA		1.A	11,676,994	121.3640	14,162,815	11,669,700	11,675,104		(1,812)			3.590	3.670	MON	36,076	425,925	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986				1.A	11,475,518	121.3640	13,918,448	11,468,350	11,473,661		(1,781)			3.590	3.670	MON	35,453	418,576	03/01/2019	05/01/2034
3140HT-F7-9	FN BL1989				1.A	2,801,750	120.7640	3,381,380	2,800,000	2,801,190		(289)			3.920	4.010	MON	9,452	111,589	03/01/2019	04/01/2039
3140HT-FB-0	FN BL1961				1.A	8,590,313	117.9810	10,028,385	8,500,000	8,579,746		(6,514)			3.620	3.610	MON	26,496	312,828	02/27/2019	04/01/2034
3140HT-FN-4	FN BL1972				1.A	2,011,250	120.6380	2,412,760	2,000,000	2,009,758		(916)			3.630	3.660	MON	6,252	73,810	02/28/2019	04/01/2034
3140HT-FX-2	FN BL1981		RA		1.A	19,265,033	121.3640	23,366,211	19,253,000	19,261,916		(2,989)			3.590	3.670	MON	59,519	702,702	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982		RA		1.A	11,618,257	121.3640	14,091,574	11,611,000	11,616,377		(1,803)			3.590	3.670	MON	35,894	423,782	03/01/2019	05/01/2034
3140HT-GQ-6	FN BL2006				1.A	1,108,938	117.4540	1,291,999	1,100,000	1,107,494		(908)			3.710	3.670	MON	3,514	41,490	03/05/2019	04/01/2031
3140HT-GR-4	FN BL2007				1.A	907,313	117.3200	1,055,879	900,000	906,130		(744)			3.710	3.670	MON	2,875	33,947	03/05/2019	04/01/2031
3140HT-HJ-1	FN BL2032				1.A	5,053,125	119.6460	5,982,300	5,000,000	5,046,923		(3,836)			3.675	3.660	MON	15,823	186,813	03/01/2019	04/01/2034
3140HT-LY-3	FN BL2142				1.A	21,039,375	118.5160	24,888,360	21,000,000	21,033,881		(4,752)			3.350	3.400	MON	60,579	715,225	04/18/2019	05/01/2034

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140HT-M6-3	FN BL2180				1.A	9,009,844	118.2450	10,642,050	9,000,000	9,007,509		(1,562)			3.370	3.430	MON	26,118	308,355	04/22/2019	06/01/2034
3140HT-N7-0	FN BL2213				1.A	6,263,913	117.8310	7,376,221	6,260,000	6,262,549		(907)			3.340	3.410	MON	18,004	212,569	04/01/2019	05/01/2034
3140HT-NB-1	FN BL2185				1.A	3,921,860	117.8430	4,528,245	3,842,606	3,918,004		(3,491)			4.070	3.940	MON	13,467	159,001	03/18/2019	05/01/2049
3140HT-QS-1	FN BL2264				1.A	6,111,438	116.3320	7,096,274	6,100,000	6,109,788		(976)			3.610	3.680	MON	18,963	223,880	03/27/2019	04/01/2039
3140HT-R2-7	FN BL2304				1.A	6,529,000	118.4330	7,579,712	6,400,000	6,516,094		(8,796)			3.435	3.320	MON	18,931	223,504	03/29/2019	05/01/2034
3140HT-S5-9	FN BL2339				1.A	18,524,438	117.8310	21,916,566	18,600,000	18,529,915		2,608			3.340	3.450	MON	53,496	631,594	04/16/2019	05/01/2034
3140HT-S6-7	FN BL2340				1.A	9,098,078	109.0180	9,866,129	9,050,000	9,087,800		(7,015)			3.370	3.260	MON	25,415	310,068	04/08/2019	05/01/2029
3140HT-SB-6	FN BL2313				1.A	3,951,103	117.2890	4,605,425	3,926,562	3,948,272		(2,286)			3.360	3.370	MON	11,361	134,131	04/01/2019	05/01/2034
3140HT-SG-5	FN BL2318				1.A	4,082,500	120.8770	4,835,080	4,000,000	4,074,381		(5,563)			3.570	3.460	MON	12,297	145,180	04/01/2019	06/01/2034
3140HT-U4-9	FN BL2402				1.A	1,015,625	116.2050	1,162,050	1,000,000	1,014,059		(1,081)			3.465	3.400	MON	2,984	35,228	04/09/2019	05/01/2034
3140HT-UT-4	FN BL2393				1.A	1,351,088	119.6680	1,575,464	1,316,529	1,347,690		(2,812)			3.590	3.400	MON	4,070	48,051	04/09/2019	05/01/2034
3140HT-UW-7	FN BL2396				1.A	1,205,879	115.4880	1,387,011	1,201,000	1,205,075		(563)			3.300	3.320	MON	3,413	40,294	04/12/2019	05/01/2031
3140HT-WC-9	FN BL2442				1.A	8,740,950	120.7600	10,340,679	8,563,000	8,723,445		(11,994)			3.560	3.440	MON	26,250	309,924	04/11/2019	06/01/2034
3140HT-X4-6	FN BL2498				1.A	19,059,375	119.2430	22,656,170	19,000,000	19,051,039		(5,667)			3.400	3.450	MON	55,628	656,767	04/17/2019	06/01/2034
3140HT-XX-2	FN BL2493				1.A	993,455	119.5880	1,164,044	973,379	991,425		(1,672)			3.590	3.450	MON	3,009	35,527	04/15/2019	05/01/2034
3140HT-YC-7	FN BL2506				1.A	4,427,356	117.5400	5,136,484	4,370,000	4,424,979		(1,906)			3.830	3.790	MON	14,413	170,160	04/12/2019	05/01/2049
3140HT-YD-5	FN BL2507				1.A	9,756,394	117.5400	11,319,072	9,630,000	9,751,155		(4,200)			3.830	3.790	MON	31,760	374,976	04/12/2019	05/01/2049
3140HT-ZW-2	FN BL2556				1.A	5,004,688	118.2400	5,912,000	5,000,000	5,003,465		(820)			3.370	3.430	MON	14,510	171,308	04/22/2019	06/01/2034
3140HU-B7-0	FN BL2761				1.A	3,499,863	119.8430	4,109,580	3,429,137	3,496,472		(3,409)			3.950	3.730	MON	11,664	137,708	05/13/2019	06/01/2049
3140HU-B9-6	FN BL2763				1.A	2,577,899	115.1550	2,894,405	2,513,491	2,574,849		(3,073)			3.990	3.700	MON	8,636	101,960	05/13/2019	06/01/2049
3140HU-H4-1	FN BL2950				1.A	24,801,263	118.6440	29,333,543	24,724,000	24,790,383		(7,372)			3.370	3.410	MON	71,748	847,085	04/25/2019	06/01/2034
3140HU-H5-8	FN BL2951	CF			1.A	25,585,706	118.6440	30,261,339	25,506,000	25,574,483		(7,605)			3.370	3.410	MON	74,017	873,878	04/25/2019	06/01/2034
3140HU-MM-5	FN BL3063				1.A	926,289	116.7230	1,080,855	926,000	926,172		(75)			3.370	3.440	MON	2,687	31,726	05/06/2019	06/01/2039
3140HU-MN-3	FN BL3064	RA			1.A	5,309,659	116.7230	6,195,657	5,308,000	5,308,985		(430)			3.370	3.440	MON	15,404	181,861	05/06/2019	06/01/2039
3140HU-NA-0	FN BL3084	RA			1.A	25,939,103	116.7230	30,267,441	25,931,000	25,935,813		(2,100)			3.370	3.440	MON	75,250	888,439	05/06/2019	06/01/2039
3140HU-NB-8	FN BL3085				1.A	1,955,611	114.4110	2,236,736	1,955,000	1,955,363		(158)			3.370	3.440	MON	5,673	66,982	05/06/2019	06/01/2039
3140HW-AV-4	FN BL4519				1.A	1,320,313	109.8310	1,427,803	1,300,000	1,318,296		(2,016)			2.640	2.410	MON	2,955	34,892	10/10/2019	12/01/2029
3140HW-AW-2	FN BL4520				1.A	1,609,766	107.0340	1,696,497	1,585,000	1,606,139		(3,627)			2.530	2.190	MON	3,453	40,769	10/10/2019	12/01/2026
3140HW-K4-3	FN BL4814				1.A	901,538	114.0510	992,244	870,000	899,914		(1,623)			3.355	2.930	MON	2,513	29,675	10/31/2019	12/01/2039
3140HW-UD-2	FN BL5079			4	1.A	6,573,642	111.7870	7,332,455	6,559,293	6,572,573		(1,467)			2.940	2.920	MON	12,321	160,703	11/07/2019	02/01/2040
3140HX-4D-9	FN BL6219			4	1.A	3,807,125	106.6150	4,051,386	3,800,000	3,806,990		(135)			2.400	2.440	MON	7,600	69,667	02/26/2020	03/01/2040
3140HX-FF-2	FN BL5565			4	1.A	1,001,875	115.6680	1,156,684	1,000,000	1,001,833		(42)			2.990	3.030	MON	2,575	27,824	12/19/2019	01/01/2040
3140HY-EA-2	FN BL6428			4	1.A	1,379,792	106.8310	1,444,257	1,351,909	1,379,237		(882)			2.600	2.450	MON	2,343	23,824	03/12/2020	04/01/2050
3140J1-V4-7	FN BL8734			4	1.A	1,345,131	100.2060	1,333,731	1,330,989	1,345,081		(71)			2.170	2.100	MON	2,407	2,407	10/06/2020	11/01/2050
3140J2-CR-5	FN BL9079			4	1.A	594,689	104.6650	601,020	574,232	594,593		(123)			2.490	2.170	MON	1,192	1,192	10/09/2020	11/01/2050
3140J2-HH-2	FN BL9231			4	1.A	1,536,337	102.5640	1,536,359	1,497,952	1,536,177		(212)			2.310	2.100	MON	2,980	2,884	10/20/2020	11/01/2050
3140J2-T6-3	FN BL9572				1.A	1,025,625	103.0250	1,030,250	1,000,000	1,025,625					2.340	2.130	MON	1,625		11/02/2020	12/01/2050
3140J3-BP-8	FN BL9945				1.A	3,082,406	102.5350	3,127,318	3,050,000	3,082,406					2.150	2.060	MON	5,647		11/23/2020	12/01/2050
38373M-2E-9	GNR 2008-80 Z				1.A	8,264,939	114.5170	11,929,738	10,417,439	7,352,707		(135,730)			4.310	1.340	MON	37,282	438,683	09/09/2008	04/16/2050
38373M-4H-0	GNR 2008-90 Z				1.A	2,904,349	114.4970	5,195,925	4,538,045	3,959,971		964,619			4.845	7.430	MON	18,322	219,868	11/07/2008	12/16/2050
38373M-4S-6	GNR 2008-92 Z				1.A	2,903,924	106.6340	3,456,517	3,241,478	2,746,465		(12,500)			4.700	7.400	MON	12,646	148,541	04/24/2009	10/16/2048
38373M-AD-2	GNMA SERIES 2001-12 CLASS Z			5	1.A	154,939	105.0390	154,535	147,122	148,993		(227)			7.722	7.350	MON	947	11,328	01/01/2003	07/16/2040
38373M-BT-6	GNMA SERIES 2002-26 CLASS Z			5	1.A	717,267	109.1250	867,991	795,410	780,399		13,460			6.968	7.830	MON	4,619	55,867	05/15/2002	03/16/2042
38373M-CA-6	GNMA SERIES 2002-35 CLASS Z			5	1.A	78,350	109.0250	90,414	82,929	81,577		(26)			7.250	7.570	MON	501	6,006	04/25/2002	03/16/2042
38373M-H7-8	GNR 2007-46 Z				1.A	366,827	106.5900	606,718	569,207	390,763		6,461			3.919	11.220	MON	1,859	22,329	11/01/2012	06/16/2049
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z			5	1.A	966,537	102.8050	1,112,163	1,081,818	1,051,374		38,903			4.724	6.470	MON	10,997	51,123	09/04/2003	09/16/2044
38373M-JR-2	GNMA SERIES 2003-96 CLASS Z			5	1.A	712,232	110.4940	822,039	743,967	734,112		8,761			5.943	6.220	MON	3,685	43,833	11/12/2003	01/16/2047
38373M-KV-1	GNMA SERIES 2004-10 CLASS Z	CF		5	1.A	1,273,674	107.9040	1,542,078	1,429,121	1,391,341		5,131			5.480	6.070	MON	28,067	78,280	01/29/2004	01/16/2044
38373M-LU-2	GNMA SERIES 2004-51 CLASS ZB			5	1.A	731,679	106.5190	905,964	850,519	817,196		20,424			5.366	6.300	MON	3,803	44,967	10/04/2004	04/16/2046
38373M-NV-8	GNR 2005-9 Z			5	1.A	358,410	108.3240	500,028	461,604	432,427		141,772			4.650	6.490	MON	1,789	21,465	10/01/2007	01/16/2045
38373M-P7-9	GNR 2007-77 Z	CF		5	1.A	1,517,107	111.4510	1,985,191	1,781,224	1,574,417		164,898			4.449	5.850	MON	6,579	77,369	12/04/2007	11/01/2047
38373M-S6-8	GNR 2008-28 Z				1.A	1,690,737	109.0930	2,837,656	2,601,135	2,263,703		436,706			4.147	6.710	MON	8,989	107,869	03/06/2008	10/16/2049
38373M-V7-2	GNR 2008-45 Z				1.A	883,331	104.3860	1,108,003	1,061,448	945,035		33,004			5.310	6.970	MON	4,697	56,363	05/06/2008	02/16/2048
38373M-W6-3	GNR 2008-39 Z				1.A	1,000,472	107.5340	1,552,958	1,444,155	1,242,252		427,788			4.500	6.560	MON	5,416	64,987	04/28/2008	02/16/2048
38373Y-6Z-2	GNMA SERIES 2003-16 CLASS Z			5	1.A	1,697,920	110.3640	2,008,846	1,820,201	1,790,138		23,406			5.692	6.080	MON	8,635	102,960	02/04/2003	02/16/2044
38374B-6R-9	GNMA SERIES 2003-73 CLASS Z	CF		5	1.A	772,234	102.7220	1,017,197	990,242	932,439		15,265			4.650	6.200	MON	3,837	46,644	09/03/2003	08/16/2043
38374F-DU-5	GNMA SERIES 2004-12 CLASS Z	CF		5	1.A	2,721,420	110.3480	3,213,948	2,912,557	2,863,228		21,565			5.579	5.940	MON	39,705	162,823	01/27/2004	03/16/2046
38374G-CG-5	GNMA SERIES 2004-23 CLASS Z	CF		5	1.A	2,192,865	110.4940	2,446,233	2,213,908	2,205,082		1,807			5.688	5.720	MON	22,814	124,977	03/31/2004	03/16/2044

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38374N-JZ-1	GNR 2006-42 Z				1.A	978,840	101.8750	1,506,886	1,479,152	1,301,053		307,405			4.000	7.270	MON	8,774	59,166	01/28/2008	02/16/2048
38376G-3Z-1	GNR 2011-109 Z			5	1.A	6,858,090	112.9540	8,120,611	7,189,308	6,758,303		(8,328)			3.911	4.880	MON	23,360	279,859	10/08/2019	10/16/2053
38376G-B7-4	GNR 2011-06 Z			5	1.A	3,364,005	111.7000	4,628,173	4,143,396	3,189,714		(5,232)			3.460	6.540	MON	11,914	140,924	01/04/2011	10/16/2052
38376G-SJ-0	GNR 2010-83 Z			5	1.A	2,431,394	109.5570	3,068,054	2,800,418	2,689,595		362,223			4.300	6.090	MON	9,999	117,658	06/02/2010	01/16/2052
38376G-UP-3	GNR 2010-100 Z	CF			1.A	1,633,746	108.6930	2,013,656	1,852,609	1,584,474		324,313			4.300	4.300	MON	6,637	79,665	07/09/2010	07/16/2050
38376G-VS-6	GNR 2010-123 Z			5	1.A	1,466,989	108.1850	1,900,818	1,757,007	1,417,318		137,444			3.900	9.350	MON	5,710	68,528	08/04/2010	05/16/2051
38376G-XC-9	GNR 2010-141 Z			5	1.A	4,679,948	111.3680	5,901,729	5,299,304	4,878,319		317,217			3.900	4.960	MON	17,167	202,371	09/01/2010	09/16/2050
38376G-Y7-9	GNR 2011-95 Z			5	1.A	1,191,636	112.9410	1,629,609	1,442,886	1,298,918		148,021			3.900	5.850	MON	4,674	55,102	06/30/2011	04/16/2051
38376G-ZD-5	GNR 2010-161 Z	CF		5	1.A	3,752,758	111.9150	5,117,289	4,572,478	3,567,191		(17,140)			3.611	7.720	MON	16,175	163,498	06/08/2011	12/16/2050
38378B-R8-4	GNR 2012-142 Z				1.A	2,184,686	105.2440	2,617,609	2,487,186	2,179,127		(3,877)			2.700	3.820	MON	5,584	66,182	11/16/2012	04/16/2054
38378B-TJ-8	GNR 2012-53 Z			5	1.A	2,315,015	106.3210	2,641,282	2,484,255	2,300,472		(3,085)			3.085	3.710	MON	6,380	73,180	10/31/2019	04/16/2052
38378B-WL-9	GNR 2012-79 Z			1,2,5	1.A	2,173,219	102.3590	2,431,511	2,375,467	2,235,892		69,489			2.806	3.450	MON	10,554	61,358	06/22/2012	05/16/2054
38378K-2A-6	GNR 2013-140 AG			5	1.A	2,833,125	103.7110	2,938,274	2,833,125	2,833,125					3.295	3.160	MON	7,781	132,564	09/11/2013	09/16/2053
38378K-GY-9	GNR 2013-57 D			1,2	1.A	3,596,775	104.2790	4,202,445	4,030,000	3,678,383		7,596			2.350	4.130	MON	7,892	94,705	05/29/2013	06/16/2046
38378N-P8-0	GNMA..2014-48-D				1.A	2,234,156	106.8630	2,564,721	2,400,000	2,262,899		1,569			3.350	6.270	MON	6,700	80,400	04/09/2014	03/16/2049
83162C-SD-6	SBAP 2008-20K 1				1.A	760,732	111.9470	851,617	760,732	760,732					6.770	1.690	MN	19,519	41,685	11/04/2008	11/01/2028
89439H-AA-4	TRAMFH 3.0 06/01/2037				1.B FE	13,450,000	109.5240	14,730,978	13,450,000	13,450,000					3.000	3.010	MON	36,988	410,225	05/30/2019	06/01/2037
3138LC-5C-5	FNMA MF 18YR				1.A	1,795,104	117.2930	2,083,395	1,776,231	1,789,490		(1,448)			3.650	3.480	MON	5,583	65,913	12/11/2015	01/01/2034
3138LL-5F-8	FNMA MF 9.6/9.1				1.A	2,953,498	112.4790	3,260,927	2,899,139	2,936,162		(6,774)			3.210	2.750	MON	8,014	94,517	12/07/2017	08/01/2027
3138LM-FN-8	FNMA MF 10/7				1.A	10,128,125	109.9160	10,991,592	10,000,000	10,086,901		(14,414)			3.170	2.860	MON	27,297	322,283	12/28/2017	02/01/2028
2799999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities					4,343,423,891	XXX	5,039,200,001	4,296,484,982	4,318,321,095		(3,167,144)			XXX	XXX	XXX	15,275,661	167,119,259	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
248796-CQ-5	DNNHSG 2.15 11/01/2038			4	1.A	6,100,000	104.1190	6,351,259	6,100,000	6,100,000					2.150	2.140	JD	11,293	10,929	11/03/2020	11/01/2038
3136B8-LT-4	FNR 2020-7 DZ			4	1.A	12,828,548	107.7340	13,841,750	12,848,079	12,829,456		908			3.000	3.090	MON	6,424	348,079	01/03/2020	02/25/2050
35563C-AJ-7	FMMHR 2015-R1 2A				1.B	26,695,278	119.4930	30,023,707	25,125,913	26,660,174		(38,501)			4.323	3.980	MON	21,686	1,092,815	07/26/2019	10/25/2052
35563C-AS-7	FMMHR 2015-R1 A3	CF			1.B	51,340,669	119.4160	54,024,762	45,240,807	51,244,513		(162,993)			4.437	3.720	MON	43,675	1,652,296	10/01/2020	11/25/2052
412493-AG-3	HARDEV 7.60 12/15/39				1.E FE	24,530,000	146.0970	35,837,540	24,530,000	24,530,000					7.600	7.600	JD	82,857	1,864,280	12/16/2009	12/15/2039
64966N-AB-3	NEW YORK CITY NY HSG DEV CORP				1.F FE	570,250	125.4430	627,215	500,000	557,683		(4,992)			6.170	4.600	JD	2,571	30,850	05/16/2018	06/01/2036
64966N-AC-1	FORT HAMILTON HSG-SER A				1.F FE	1,572,245	134.5010	2,051,140	1,525,000	1,564,380		(791)			6.320	6.100	JD	8,032	96,380	06/07/2006	06/01/2049
917435-AA-7	UTSHSG				1.D FE	12,910,468	121.3060	16,573,018	13,662,158	12,982,040		17,672			5.392	5.740	JJ	368,332	736,664	10/11/2006	07/01/2050
2899999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities					136,547,458	XXX	159,330,391	129,531,957	136,468,246		(188,697)			XXX	XXX	XXX	544,870	5,832,293	XXX	XXX
3199999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions					12,404,000,351	XXX	14,774,337,717	14,137,483,420	12,770,970,183		65,547,188			XXX	XXX	XXX	84,134,185	403,205,861	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00081H-AA-2	ABQ INVESTORS, LLC SERIES A REVENUE BON				1.A	11,273,214	111.1680	12,532,217	11,273,214	11,273,214					6.143	6.140	MN	88,488	692,514	11/25/2002	05/15/2024
00083Y-AA-3	ACC GROUP HOUSING LLC			1,2	1.C FE	8,826,750	144.3680	12,743,002	8,826,750	8,826,750					6.350	6.350	JJ	258,452	560,499	06/03/2014	07/15/2054
001055-AL-6	AFLAC INC			1	1.G FE	5,000,000	107.8890	5,394,450	5,000,000	5,000,000					3.625	3.620	JD	8,056	181,250	06/03/2013	06/15/2023
001055-AQ-5	AFLAC INCORPORATED			2	1.G FE	2,768,580	110.7480	3,322,440	3,000,000	2,821,550		26,197			2.875	4.000	AO	21,563	86,250	12/06/2018	10/15/2026
00130H-CC-7	AES CORPORATION (THE)			1	2.C FE	37,846,860	113.2280	43,026,640	38,000,000	37,852,879		6,019			3.950	3.990	JJ	892,261		05/15/2020	07/15/2030
00164T-AB-4	AMC EAST COMMUNITIES LLC				1.F FE	21,449,570	136.2990	31,348,770	23,000,000	21,892,781		56,196			5.870	6.430	JJ	622,546	1,350,100	07/22/2010	01/15/2038
00164T-AD-0	AMCEST 6.01 1/53				1.F FE	1,043,387	124.4420	1,181,717	949,612	1,036,056		(2,565)			6.010	5.250	JJ	26,316	57,072	07/28/2016	01/15/2053
00175P-AC-7	AMN HEALTHCARE INC			1	3.C FE	11,598,500	102.5000	11,890,000	11,600,000	11,598,527		27			4.000	4.000	AO	91,511		10/28/2020	04/15/2029
00206R-DR-0	AT&T INC			2	2.B FE	1,990,580	130.1490	2,602,980	2,000,000	1,991,664		320			5.250	5.280	MS	35,000	105,000	01/31/2017	03/01/2037
00206R-FW-7	AT&T INC			2	2.B FE	2,994,673	125.3200	3,759,590	3,000,000	2,995,225		172			4.900	4.910	FA	61,250	147,000	07/27/2017	08/14/2037
002824-BG-4	ABBOTT LABORATORIES			2	1.G FE	3,293,460	137.8120	4,134,360	3,000,000	3,256,939		(11,856)			4.750	4.000	MN	23,750	142,500	10/06/2017	11/30/2036

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00287Y-AP-4	ABBVIE INC			2	2.B FE	1,996,060	104.7280	2,094,560	2,000,000	1,998,935		551			3.200	3.220	MN	9,778	64,000	05/05/2015	11/06/2022
00287Y-BE-8	ABBVIE INC			2	2.B FE	1,996,560	102.7010	2,054,020	2,000,000	1,999,015		1,120			3.375	3.430	MN	11,250	67,500	09/13/2018	11/14/2021
003009-B*-7	ABERDEEN ASIA SR NTS D PRVT				1.C FE	1,000,000	117.6490	1,176,488	1,000,000	1,000,000					3.700	3.700	FA	15,417	37,000	07/28/2017	08/10/2032
00912X-AS-3	AIR LEASE CORPORATION			2	2.B FE	2,971,770	101.0740	3,032,220	3,000,000	2,997,510		5,836			3.375	3.570	JD	8,438	101,250	04/04/2016	06/01/2021
009325-AE-1	ACBN SERIES 2003-1A CLASS E				3.A FE	1,168,767	101.0390	1,137,585	1,125,884	1,132,622		(9,244)			7.001	6.610	MS	22,114	78,814	01/04/2006	09/20/2022
010392-FG-8	ALABAMA POWER COMPANY				1.F FE	716,917	119.9110	883,744	737,000	718,826		525			4.100	4.270	JJ	15,109	30,217	03/17/2017	01/15/2042
010392-FU-7	ALABAMA POWER COMPANY			1	1.E FE	248,860	100.6760	251,690	250,000	248,896		36			1.450	1.490	MS	1,249		08/24/2020	09/15/2030
013817-AJ-0	ALCOA INC				3.A FE	6,203,750	118.1250	7,678,125	6,500,000	6,227,794		24,044			5.900	6.750	FA	159,792	191,750	05/05/2020	02/01/2027
013817-AK-7	HOWMET AEROSPACE INC				3.A FE	4,201,206	120.6250	4,681,456	3,881,000	4,198,615		(2,591)			5.950	5.190	FA	96,216		12/02/2020	02/01/2037
017175-AC-4	ALLEGHANY CORP			1	2.A FE	8,651,167	106.5080	9,223,593	8,660,000	8,658,393		1,015			4.950	4.960	JD	4,763	428,670	06/21/2012	06/27/2022
017175-AE-0	ALLEGHANY CORPORATION			1	2.A FE	75,399,585	112.6580	85,056,790	75,500,000	75,404,632		5,047			3.625	3.640	MN	349,712	1,345,630	05/13/2020	05/15/2030
020002-AU-5	ALLSTATE CORP			1,2	2.B FE	15,195,750	135.9030	22,763,753	16,750,000	15,248,150		7,441			6.500	7.190	MN	139,118	1,088,750	10/06/2011	05/15/2057
020002-BB-6	ALLSTATE CORP			1,2	2.B FE	10,000,000	107.0320	10,703,200	10,000,000	10,000,000					5.750	5.750	FA	217,222	575,000	08/05/2013	08/15/2053
02209S-AE-3	ALTRIA GROUP INC				2.B FE	2,685,124	165.1300	2,680,060	1,623,000	2,683,731		(1,393)			9.950	4.560	MN	22,878		12/16/2020	11/10/2038
02209S-AL-7	ALTRIA GROUP INC				2.B FE	3,118,260	101.4440	3,043,320	3,000,000	3,015,904		(45,296)			4.750	3.180	MN	23,750	142,500	09/06/2018	05/05/2021
02209S-AR-4	ALTRIA GROUP INC				2.B FE	22,585,218	127.9980	22,786,204	17,802,000	22,536,280		(48,938)			5.375	3.650	JJ	401,349	107,500	08/27/2020	01/31/2044
02209S-AU-7	ALTRIA GROUP INC			2	2.B FE	1,991,800	108.0030	2,160,060	2,000,000	1,995,055		792			2.625	2.670	MS	15,313	52,500	09/13/2016	09/16/2026
02209S-BC-6	ALTRIA GROUP INC			1,2	2.B FE	3,991,640	116.1310	4,645,240	4,000,000	3,993,608		1,101			4.400	4.430	FA	73,333	176,000	02/12/2019	02/14/2026
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	11,966,040	119.9910	14,398,920	12,000,000	11,971,255		2,830			4.800	4.830	FA	219,200	576,000	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	10,067,400	131.7610	13,176,100	10,000,000	10,066,381		(1,473)			5.800	5.730	FA	220,722	522,000	03/24/2020	02/14/2039
02209S-BK-8	ALTRIA GROUP INC			1	2.B FE	8,624,957	118.4320	10,108,171	8,535,000	8,624,109		(849)			4.450	4.380	MN	58,026	189,904	06/04/2020	05/06/2050
022249-AU-0	HOWMET AEROSPACE INC				3.A FE	313,500	122.4090	336,625	275,000	312,662		(838)			6.750	4.460	JJ	8,559		10/21/2020	01/15/2028
02343U-AH-8	AMCOR FINANCE (USA) INC			2	2.B FE	7,984,720	119.5290	9,562,320	8,000,000	7,988,100		1,333			4.500	4.520	MN	46,000	360,000	05/07/2018	05/15/2028
023551-AF-1	HESS CORPORATION			1	3.A FE	3,368,917	131.5280	3,748,548	2,850,000	3,253,555		(34,737)			7.875	5.780	AO	56,109	224,438	09/14/2017	10/01/2029
023551-AJ-3	AMERADA HESS CORPORATION			1	3.A FE	29,260,393	130.9210	32,959,362	25,175,000	28,538,489		(227,309)			7.300	5.600	FA	694,271	1,837,775	10/27/2017	08/15/2031
023551-AM-6	HESS CORPORATION			1	3.A FE	7,556,766	130.6880	8,417,614	6,441,000	7,416,727		(55,298)			7.125	5.410	MS	135,127	458,921	03/19/2019	03/15/2033
02361D-AT-7	AMEREN ILLINOIS COMPANY			2	1.F FE	999,070	136.1450	1,361,450	1,000,000	999,070					4.500	4.500	MS	15,000	45,000	11/05/2018	03/15/2049
023650-AH-7	AMERICA WEST AIRLINES				3.B FE	1,836,798	99.3040	1,772,540	1,784,963	1,786,958		(9,088)			7.100	6.620	AO	31,331	126,733	11/01/2012	04/02/2021
02376*-AA-0	AAL 2018-1 A				1.F PL	13,742,686	92.0000	12,643,271	13,742,686	13,742,686					4.140	4.140	JD	25,287	568,947	05/10/2018	06/15/2027
023765-AA-8	AAL 2016-2 AA				2.A FE	2,130,604	97.9000	2,219,001	2,266,600	2,136,762		9,704			3.200	4.090	JD	3,224	36,266	07/30/2020	06/15/2028
02376W-AA-9	AMERICAN AIRLINES INC				3.A FE	12,828,409	93.3850	11,979,810	12,828,409	12,828,409					4.100	4.100	JJ	242,528	525,965	01/12/2016	01/15/2028
02377A-AA-6	AMERICAN AIRLINES INC				3.A FE	7,853,791	94.3680	7,411,465	7,853,791	7,853,791					3.700	3.700	AO	75,344	290,590	09/02/2014	10/01/2026
02378A-AA-5	AMERICAN AIRLINES INC				2.C FE	41,851,875	89.0600	37,273,280	41,851,875	41,851,875					4.000	4.000	FA	632,428	1,674,075	01/04/2017	08/15/2030
02554C-AB-5	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	2,400,000	112.9930	2,711,832	2,400,000	2,400,000					5.480	5.480	JD	5,845	131,520	01/27/2005	12/15/2028
02554C-AC-3	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	24,520,853	125.6120	30,494,825	24,277,000	24,474,609		(10,372)			5.630	5.530	JD	60,746	1,366,795	07/18/2016	12/15/2038
02554C-AD-1	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	18,979,240	135.3270	24,358,860	18,000,000	18,802,047		(16,039)			5.780	5.440	JD	46,240	1,040,400	02/10/2005	12/15/2049
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HO	RA		2	2.C FE	56,406,865	113.0570	63,310,789	55,999,000	56,285,694		(39,167)			5.000	4.900	JD	124,442	2,799,950	04/13/2018	06/15/2027
025816-BJ-7	AMERICAN EXPRESS COMPANY			1,2	2.C FE	12,750,000	99.5000	12,686,250	12,750,000	12,750,000					3.708	3.700	FMAN	221,818	584,047	11/05/2014	12/31/2049
025816-BV-0	AMERICAN EXPRESS COMPANY			2	1.G FE	10,054,800	100.1530	10,015,300	10,000,000	10,005,092		(16,491)			0.747	0.540	FMAN	12,658	161,091	07/17/2018	05/17/2021
00138G-AC-3	AIG LIFE HLDGS I 8.125 15MAR46 144A				2.C FE	23,313,600	147.4960	29,499,200	20,000,000	22,866,200		(41,416)			8.125	6.910	MS	478,472	1,625,000	07/23/2002	03/15/2046
026874-AZ-0	AMERICAN INTERNATIONAL GROUP INC				2.A FE	1,511,962	144.7480	2,009,102	1,388,000	1,502,708		(4,690)			6.250	5.440	MN	14,458	86,750	12/11/2018	05/01/2036
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	27,762,720	120.1610	33,645,080	28,000,000	27,805,194		9,940			3.875	3.930	JJ	500,306	1,085,000	02/15/2017	01/15/2035
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1	2.A FE	20,396,270	130.9420	26,843,110	20,500,000	20,396,397		127			4.375	4.400	JD	14,401	570,512	05/06/2020	06/30/2050
03027X-AA-8	AMERICAN TOWER CORP			1	2.C FE	38,227,230	104.9750	40,205,425	38,300,000	38,289,318		8,426			4.700	4.720	MS	530,029	1,800,100	03/07/2012	03/15/2022
03027X-AG-5	AMERICAN TOWER CORP			2	2.B FE	1,001,360	113.0190	1,130,190	1,000,000	1,000,801		(163)			4.000	3.980	JD	3,333	40,000	01/26/2017	06/01/2025
03027X-BG-4	AMERICAN TOWER CORPORATION			1	2.C FE	3,982,160	100.9450	4,037,800	4,000,000	3,982,575		415			1.875	1.920	AO	19,375		09/23/2020	10/15/2030
030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC				2.B	5,000,000	110.0000	5,500,000	5,000,000	5,000,000					4.320	4.320	AO	54,000	216,000	09/19/2018	10/01/2030
03078V-AA-0	AMERIHOME INC				2.B Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					6.500	6.500	AO	184,167		10/22/2020	10/31/2028

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
030981-AL-8	AMERIGAS PARTNERS LP/AMERIGAS FINA			2	3.C FE	2,000,000	114.0590	2,281,180	2,000,000	2,000,000					5.750	5.750	MN	13,097	115,000	02/06/2017	05/20/2027
032095-AB-7	AMPHENOL CORPORATION			1,2	2.A FE	3,989,840	102.8510	4,114,040	4,000,000	3,998,693		1,158			4.000	4.030	FA	66,667	160,000	01/19/2012	02/01/2022
03522A-AG-5	ANHEUSER BUSCH COS LLC / ANHEUSER			2	2.A FE	4,719,650	113.0500	5,652,500	5,000,000	4,792,043		35,580			3.650	4.570	FA	76,042	182,500	11/27/2018	02/01/2026
03522A-AJ-9	ANHEUSER BUSCH COS LLC / ANHEUSER			1,2	2.B FE	2,370,300	130.5510	2,611,020	2,000,000	2,359,382		(8,803)			4.900	3.770	FA	40,833	98,000	09/26/2019	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	2.B FE	9,757,160	172.5780	10,613,547	6,150,000	9,386,087		(119,757)			8.200	4.050	JJ	232,538	504,300	09/29/2017	01/15/2039
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.B FE	5,530,450	113.7690	5,688,450	5,000,000	5,517,067		(13,383)			3.750	3.080	JJ	86,458	93,750	03/06/2020	07/15/2042
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	2,107,020	135.1770	2,703,540	2,000,000	2,104,486		(2,534)			5.450	5.000	JJ	47,839	54,500	03/24/2020	01/23/2039
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	996,410	127.4110	1,274,110	1,000,000	996,834		240			4.900	4.940	JJ	24,500	49,000	01/10/2019	01/23/2031
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	12,492,125	122.8650	15,358,125	12,500,000	12,492,125					4.350	4.350	JD	132,917	359,479	04/01/2020	06/01/2040
037411-BA-2	APACHE CORP			1	3.A FE	9,619,375	103.8740	21,034,485	20,250,000	9,699,491		80,116			4.750	11.100	AO	203,063	961,875	04/06/2020	04/15/2043
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	6,042,034	110.8230	6,721,415	6,065,000	6,056,105		2,383			4.000	4.040	MN	20,891	242,600	06/03/2014	05/30/2024
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	76,962,705	116.3480	89,366,899	76,810,000	76,907,236		(15,922)			4.400	4.370	MN	319,188	3,379,640	08/02/2018	05/27/2026
03765H-AF-8	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	4,521,749	102.3240	4,584,115	4,480,000	4,521,460		(289)			2.650	2.530	JD	8,574	13,250	12/07/2020	06/05/2030
037833-BW-9	APPLE INC		RA	1	1.B FE	41,317,418	134.7790	52,429,031	38,900,000	40,895,796		(103,394)			4.641	4.140	FA	641,902	1,750,500	08/30/2016	02/23/2036
037833-BZ-2	APPLE INC			2	1.B FE	3,989,080	109.1790	4,367,160	4,000,000	3,993,565		1,060			2.450	2.480	FA	40,017	98,000	07/28/2016	08/04/2026
038222-AK-1	APPLIED MATERIALS INC		RA	1,2	1.G FE	34,882,050	138.8900	48,611,500	35,000,000	34,902,256		4,347			5.100	5.120	AO	446,250	1,785,000	09/21/2015	10/01/2035
038522-AN-8	ARAMARK SERVICES INC			1	4.A FE	395,250	103.0950	438,154	425,000	398,340		3,090			4.750	6.120	JD	1,682	20,188	03/30/2020	06/01/2026
038522-AP-3	ARAMARK SERVICES INC			1	4.A FE	5,652,500	103.1500	6,137,425	5,950,000	5,690,760		38,260			5.000	6.180	AO	74,375	148,750	04/07/2020	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC			1	4.A FE	5,147,028	105.5000	5,844,700	5,540,000	5,177,186		30,158			5.000	6.150	FA	115,417	138,500	04/03/2020	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1	4.A FE	21,300,000	107.0000	22,791,000	21,300,000	21,300,000					6.375	6.370	MN	226,313	694,025	04/22/2020	05/01/2025
039483-BL-5	ARCHER DANIELS MIDLAND CO			2	1.F FE	997,100	109.1510	1,091,510	1,000,000	998,284		281			2.500	2.530	FA	9,722	25,000	08/08/2016	08/11/2026
03966V-AB-3	ARCONIC CORP			1	3.A FE	2,758,768	106.9370	2,940,768	2,750,000	2,757,785		(983)			6.000	5.920	MN	21,083	83,417	04/30/2020	05/15/2025
04010L-AR-4	ARES CAPITAL CORPORATION			2	2.C FE	1,992,780	102.8720	2,057,440	2,000,000	1,998,471		1,430			3.625	3.700	JJ	36,250	72,500	09/14/2016	01/19/2022
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	11,792,160	107.5480	12,905,760	12,000,000	11,911,367		21,275			4.000	4.210	AO	110,667	480,000	10/01/2014	10/08/2024
04015K-AB-6	ARES FINANCE CO II LLC			1	2.A FE	18,271,657	106.0140	19,411,163	18,310,000	18,273,567		1,909			3.250	3.270	JD	26,448	296,725	12/14/2020	06/15/2030
125523-BR-0	EXPRESS SCRIPTS HLDG CO 3.9 15FEB22			2	1.G FE	6,849,290	103.6310	7,254,177	7,000,000	6,979,870		17,185			3.900	4.160	FA	239,633	136,500	02/06/2012	02/15/2022
04248N-AA-1	ARMY HAWAII FAMILY HSG				1.D FE	57,676,227	130.2220	73,722,025	56,612,573	57,439,416		(30,182)			5.524	5.380	JD	190,765	3,127,279	03/15/2018	06/15/2050
04248P-AA-6	ARMYHW 5.624 6/50				1.D FE	4,542,943	131.5740	5,820,609	4,423,829	4,545,187		(4,868)			5.624	5.350	JD	13,783	248,796	01/22/2019	06/15/2050
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A				1.G FE	36,049,510	125.4990	45,267,489	36,070,000	36,050,820		243			5.750	5.750	JD	92,179	2,074,025	10/28/2015	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B				1.G FE	36,008,437	125.4860	45,212,606	36,030,000	36,009,816		256			5.750	5.750	JD	92,077	2,071,725	10/28/2015	06/15/2050
04317@-AN-8	ARTHUR J GALLAGHER & CO				2.B PL	1,988,440	105.7690	2,115,380	2,000,000	1,993,407		1,304			4.310	4.390	JD	1,676	301,700	11/22/2016	06/24/2025
04317@-BE-7	ARTHUR J GALLAGHER & CO				2.B PL	1,000,000	105.0220	1,050,220	1,000,000	1,000,000					4.440	4.440	JD	3,700	44,400	04/11/2018	06/13/2030
04352E-AB-1	ASCENSION HEALTH			1,2	1.B FE	23,092,510	111.6050	25,724,953	23,050,000	23,090,536		(1,630)			3.106	3.090	MN	91,480	715,933	10/18/2019	11/15/2039
04530D-AD-4	ASPEN INSURANCE HOLDINGS LIMITED			1	2.B FE	10,971,470	109.5580	12,051,380	11,000,000	10,990,393		3,056			4.650	4.680	MN	65,358	511,500	12/19/2013	11/15/2023
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.B FE	15,524,843	114.4470	17,624,838	15,400,000	15,454,443		(14,189)			5.000	4.880	JJ	385,000	770,000	05/28/2015	07/01/2024
04621X-AD-0	ASSURANT INC				2.C FE	667,604	121.7710	681,918	560,000	655,128		(5,038)			6.750	4.970	FA	14,280	37,800	05/29/2018	02/15/2034
04621X-AH-1	ASSURANT INC			2	2.C FE	9,228,448	109.4850	10,127,363	9,250,000	9,238,650		3,831			4.200	4.240	MS	101,442	388,500	03/22/2018	09/27/2023
04621X-AJ-7	ASSURANT INC			2	2.C FE	33,877,160	114.9580	39,085,720	34,000,000	33,905,435		10,623			4.900	4.940	MS	435,011	1,666,000	06/27/2018	03/27/2028
048677-AC-2	ATLMAR 5.373 12/50				1.G FE	5,422,747	118.2390	6,057,838	5,123,384	5,397,362		(10,181)			5.373	4.900	JD	22,940	275,279	02/02/2017	12/01/2050
048677-AD-0	ATLMAR 5.433 12/50				1.G FE	1,970,686	111.9210	2,246,312	2,007,051	1,975,548		1,076			5.433	5.570	JD	9,087	108,686	10/04/2016	12/01/2050
048677-AE-8	ALTMAR 5.595 12/51				1.F FE	15,478,003	123.3430	19,313,637	15,658,478	15,505,109		4,625			5.595	5.670	JD	73,008	876,092	05/03/2010	12/01/2051
048677-AF-5	ALTMAR 5.645 12/51				1.G FE	19,365,000	120.9180	23,415,771	19,365,000	19,365,000					5.645	5.640	JD	91,096	1,093,154	11/08/2006	12/01/2051
048677-AG-3	ATLMAR 6.158 12/51			1	1.F FE	3,444,039	132.3670	3,745,908	2,829,941	3,420,225		(19,906)			6.158	4.490	JD	14,522	174,268	02/20/2019	12/01/2051
05178R-AC-9	AURORA MILITARY				1.D FE	6,526,336	134.5410	7,803,378	5,800,000	6,456,223		(17,257)			5.695	4.830	JD	14,680	330,310	07/22/2016	12/15/2047

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05178R-AD-7	AURMIL 5.775 12/47				1.E FE	4,201,883	129.5490	5,499,355	4,245,000	4,211,965		814			5.775	5.850	JD	10,896	245,149	09/14/2006	12/15/2047
05178T-AA-9	AURMIL 5.82 7/34				1.F FE	7,167,939	122.4250	8,642,367	7,059,315	7,142,070		(7,364)			5.820	5.630	JJ	189,448	410,852	09/22/2015	07/15/2034
05178T-AB-7	AURMIL 6.615 1/42				1.F FE	11,000,000	139.7950	15,377,450	11,000,000	11,000,000					6.615	6.610	JJ	335,528	727,650	06/28/2011	01/15/2042
05178T-AC-5	AURMIL 6.89 1/47				1.F FE	3,309,650	150.1740	4,505,220	3,000,000	3,298,197		(6,583)			6.890	6.050	JJ	95,312	206,700	03/14/2019	01/15/2047
05253J-AQ-4	AUSTRALIA AND NEW ZEALAND BANKING				1.D FE	9,995,868	102.0870	10,208,700	10,000,000	10,027,013		(17,199)			2.550	2.220	MN	42,500	255,000	03/12/2020	11/23/2021
052769-AB-2	AUTODESK INC			2	2.B FE	1,980,380	104.8730	2,097,460	2,000,000	1,993,649		3,074			3.600	3.770	JD	3,200	72,000	05/20/2016	12/15/2022
053332-AS-1	AUTOZONE INC			2	2.B FE	3,498,670	100.4330	3,515,155	3,500,000	3,500,000		1,330			2.500	2.480	AO	21,875	87,500	04/20/2015	04/15/2021
053332-AT-9	AUTOZONE INC			2	2.B FE	1,906,220	110.7640	2,215,280	2,000,000	1,942,256		9,674			3.125	3.730	AO	12,153	62,500	01/25/2017	04/21/2026
053611-AJ-8	AVERY DENNISON CORPORATION			2	2.B FE	13,681,250	123.8880	17,034,600	13,750,000	13,692,869		5,759			4.875	4.930	JD	46,549	670,313	11/29/2018	12/06/2028
05369A-AE-1	AVIATION CAPITAL GROUP LLC				2.B FE	3,000,000	99.0750	2,972,250	3,000,000	3,000,000					0.884	0.880	JAJO	6,780	56,513	07/25/2018	07/30/2021
05490L-AA-7	BCBSM INC			1	2.A FE	3,940,471	108.4330	4,413,223	4,070,000	3,983,557		17,738			3.790	4.330	MN	25,709	154,253	06/28/2018	05/01/2025
89832Q-AD-1	BB&T CORPORATION				2.C FE	19,000,000	105.6230	20,068,370	19,000,000	19,000,000					4.800	4.800	MS	304,000	993,067	07/22/2019	12/31/2049
05526D-BJ-3	BAT CAPITAL CORP			1,2	2.B FE	700,000	110.2500	771,750	700,000	700,000					3.215	3.210	MS	7,189	22,505	09/03/2019	09/06/2026
05526D-BN-4	BAT CAPITAL CORP			1	2.B FE	39,750,000	120.8440	48,035,490	39,750,000	39,750,000					4.906	4.900	AO	482,117	975,068	03/30/2020	04/02/2030
05526D-BT-1	BAT CAPITAL CORP			1	2.B FE	27,857,524	104.5230	28,900,610	27,650,000	27,855,548		(1,976)			3.734	3.670	MS	275,320		09/23/2020	09/25/2040
05545M-AA-0	BBA US HOLDINGS INC			2	3.C FE	500,000	102.7500	513,750	500,000	500,000					5.375	5.370	MN	4,479	26,875	04/20/2018	05/01/2026
05565E-AV-7	BMW US CAPITAL LLC				1.F FE	5,000,000	100.0710	5,003,550	5,000,000	5,000,000					0.630	0.630	JAJO	8,056	88,961	04/05/2018	04/12/2021
05724B-AA-7	BAKER HUGHES LLC/CO-OBL			1	1.G FE	3,230,000	120.2420	3,883,817	3,230,000	3,230,000					4.486	4.480	MN	24,150	72,449	04/28/2020	05/01/2030
060505-EH-3	BANK OF AMERICA CORP			1	2.C FE	518,540	110.9920	554,960	500,000	515,954		(2,586)			6.250	5.280	MS	10,069	15,625	04/23/2020	12/31/2049
06051G-FX-2	BANK OF AMERICA CORP				1.G FE	1,036,260	113.3890	1,133,890	1,000,000	1,021,376		(3,662)			3.500	3.050	AO	7,000	35,000	09/20/2016	04/19/2026
06051G-GM-5	BANK OF AMERICA CORP			2	1.G FE	58,000,000	123.1950	71,453,100	58,000,000	58,000,000					4.244	4.240	AO	458,116	2,461,520	04/19/2017	04/24/2038
06051G-HM-4	BANK OF AMERICA CORP			2	1.G FE	30,000,000	119.1000	35,730,000	30,000,000	30,000,000					4.271	4.270	JJ	562,348	1,281,300	07/18/2018	07/23/2029
06051G-JJ-9	BANK OF AMERICA CORP			1	1.F FE	640,000	100.8560	645,478	640,000	640,000					0.812	0.810	JAJO	1,040		10/16/2020	10/24/2024
06367V-TZ-8	BANK OF MONTREAL VAR RATE NOTE			5	1.C FE	20,000,000	125.5400	25,107,907	20,000,000	20,000,000					1.980	1.980	JAJO	68,433	1,223,358	07/25/2014	07/30/2044
064058-AB-6	BANK OF NEW YORK MELLON CORP			1,2	2.A FE	26,938,181	102.3300	27,987,255	27,350,000	26,974,202		5,991			4.500	4.580	JD	37,606	1,230,750	10/10/2014	12/29/2049
064058-AD-2	BANK OF NEW YORK MELLON CORP/THE			1,2	2.A FE	9,738,938	100.1120	9,749,845	9,738,938	9,738,938					3.658	3.650	JD	98,822	424,582	04/23/2015	12/31/2049
064058-AF-7	BANK OF NEW YORK MELLON CORP/THE			1,2	2.A FE	38,878,750	106.2500	41,278,125	38,850,000	38,858,823		(6,610)			4.625	4.600	MS	504,106	1,796,813	10/05/2017	12/31/2049
06406F-AC-7	BANK OF NEW YORK MELLON CORP/THE				1.F FE	8,720,734	110.5380	10,224,765	9,250,000	8,851,255		66,377			2.800	3.690	MN	43,167	259,000	01/02/2019	05/04/2026
06406H-BU-2	BANK OF NEW YORK MELLON CORP/THE				1.F FE	11,842,811	100.2800	11,632,480	11,600,000	11,609,974		(118,467)			4.150	3.100	FA	200,583	481,400	01/02/2019	02/01/2021
06406H-BY-4	BANK OF NEW YORK MELLON CORP/THE			2	1.F FE	1,796,183	102.1530	1,813,216	1,775,000	1,780,858		(7,814)			3.550	3.080	MS	21,004	63,013	01/02/2019	09/23/2021
06406Y-AA-0	BANK OF NEW YORK MELLON CORP/THE			2	1.F FE	2,000,000	114.0750	2,281,500	2,000,000	2,000,000					3.300	3.300	FA	27,500	66,000	08/16/2017	08/23/2029
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	25,401,639	115.1420	29,533,923	25,650,000	25,512,984		24,245			4.875	4.990	MN	152,831	1,250,438	11/15/2016	11/17/2025
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM			1	1.F FE	2,350,000	111.8740	2,629,039	2,350,000	2,350,000					3.540	3.540	FA	16,176		10/15/2020	08/15/2050
06738E-AL-9	BARCLAYS PLC				2.B FE	3,747,938	100.0540	3,752,025	3,750,000	3,749,986		423			3.250	3.260	JJ	60,938	121,875	01/05/2016	01/12/2021
06985P-AN-0	BASIC ENERGY SERVICES INC			2	6. FE	205,000	18.2500	182,500	1,000,000	182,500	(22,500)		510,000		10.750	11.000	AO	22,694	107,500	09/25/2018	10/15/2023
07177M-AB-9	BAXALTA INC			2	2.B FE	591,587	113.0400	673,718	596,000	593,802		441			4.000	4.090	JD	1,987	23,840	06/22/2015	06/23/2025
071813-BW-8	BAXTER INTERNATIONAL INC			1	2.A FE	996,310	119.5880	1,195,880	1,000,000	996,538		228			3.950	3.990	AO	9,875	20,299	03/24/2020	04/01/2030
07274N-AC-7	BAYER US FINANCE II LLC			2	2.A FE	4,000,000	100.2120	4,008,480	4,000,000	4,000,000					0.926	0.920	MJSD	3,193	62,751	06/18/2018	06/25/2021
07274N-AN-3	BAYER US FINANCE II LLC			2	2.A FE	2,953,080	121.5440	3,646,320	3,000,000	2,956,784		1,562			4.625	4.740	JD	11,563	138,750	06/18/2018	06/25/2038
07274N-BH-5	BAYER US FINANCE II LLC			1	2.A FE	11,305,674	120.1330	11,881,154	9,890,000	11,303,591		(2,083)			4.700	4.000	JJ	532,804		11/10/2020	07/15/2064
075887-BT-5	BECTON DICKINSON AND COMPANY			1,2	2.C FE	1,738,299	103.3810	1,762,646	1,705,000	1,723,201		(12,400)			2.894	2.130	JD	4,112	49,585	10/09/2019	06/06/2022
075887-BX-6	BECTON DICKINSON AND COMPANY			2	2.C FE	1,597,787	131.3110	1,772,699	1,350,000	1,596,317		(1,470)			4.669	3.560	JD	4,377	39,687	10/05/2020	06/06/2047
081331-AC-4	FTBELV 5.17 12/35				1.D FE	33,953,180	120.7650	38,644,800	32,000,000	33,781,591		(114,344)			5.170	4.480	JD	73,529	1,654,400	07/21/2016	12/15/2035
081331-AD-2	BELVOIR LAND LLC				1.D FE	55,911,093	124.7610	70,009,635	56,115,000	55,945,303		3,629			5.270	5.290	JD	131,434	2,957,261	10/28/2015	12/15/2047
081331-AF-7	FT BELVOIR LAND LLC				1.E FE	1,744,970	121.1120	2,422,240	2,000,000	1,781,515		4,691			5.400	6.330	JD	4,800	108,000	11/02/2010	12/15/2047
084423-AU-6	WR BERKLEY CORPORATION			1	2.A FE	17,098,967	122.3270	18,593,704	15,200,000	17,087,307		(11,659)			4.000	3.320	MN	82,756	309,067	09/01/2020	05/12/2050
092113-AL-3	BLACK HILLS CORPORATION			2	2.A FE	990,280	112.8020	1,128,020	1,000,000	993,112		1,210			3.950	4.100	JJ	19,750	39,500	08/14/2018	01/15/2026
092113-AM-1	BLACK HILLS CORPORATION			2	2.A FE	5,938,939	108.8830	6,532,980	6,000,000	5,959,844		5,812			3.150	3.260	JJ	94,500	189,000	03/15/2017	01/15/2027
092113-AQ-2	BLACK HILLS CORPORATION			2	2.A FE	2,986,290	121.2490	3,637,470	3,000,000	2,987,806		731			4.350	4.390	MN	21,750	130,500	08/14/2018	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09256B-AD-9	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	981,060	108.7410	1,087,410	1,000,000	995,345		2,032			4.750	4.980	FA	17,944	47,500	08/14/2012	02/15/2023
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	998,170	99.6090	996,090	1,000,000	998,209		39			1.600	1.610	MS	4,089		09/22/2020	03/30/2031
097023-BT-1	BOEING CO			1,2	2.C FE	1,136,517	101.6720	1,173,295	1,154,000	1,146,512		6,239			2.125	2.690	MS	8,174	24,523	05/17/2019	03/01/2022
097023-CT-0	BOEING CO			1	2.C FE	94,000,000	114.0570	107,213,580	94,000,000	94,000,000					4.875	4.870	MN	763,750	2,253,063	04/30/2020	05/01/2025
097023-CV-5	BOEING CO	RA		1	2.C FE	79,000,000	129.5530	102,346,870	79,000,000	79,000,000					5.705	5.700	MN	751,158	2,215,917	04/30/2020	05/01/2040
097023-CY-9	BOEING CO			1	2.C FE	81,000,000	121.1970	98,169,570	81,000,000	81,000,000					5.150	5.150	MN	695,250	2,050,987	04/30/2020	05/01/2030
09776U-AB-2	NY CHARITY HEALTH (WESTCH MED) 201				2.C FE	9,314,760	131.7850	12,195,384	9,254,000	9,305,825		(2,123)			6.250	6.190	MN	96,396	578,375	03/22/2016	11/01/2035
09857L-AQ-1	BOOKING HOLDINGS INC			1	1.G FE	3,757,477	119.3620	4,297,032	3,600,000	3,743,373		(14,104)			4.500	3.760	AO	35,100	81,000	04/23/2020	04/13/2027
09857L-AR-9	BOOKING HOLDINGS INC			1	1.G FE	1,609,195	124.3360	1,865,040	1,500,000	1,602,802		(6,393)			4.625	3.720	AO	15,031	34,688	04/24/2020	04/13/2030
09951@-AA-6	BORALEX FINANCE LP			4	2.C	8,084,219	105.6690	8,410,386	7,959,180	8,034,849		(23,829)			3.510	3.320	MS	70,618	299,045	07/01/2016	09/30/2026
099724-AL-0	BORGWARNER INC			1	2.B FE	410,363	107.5790	441,074	410,000	410,334		(29)			2.650	2.630	JJ	5,795		06/18/2020	07/01/2027
101137-AW-7	BOSTON SCIENTIFIC CORPORATION			1,2	2.C FE	2,991,720	113.5370	3,406,110	3,000,000	2,993,684		1,087			3.750	3.790	MS	37,500	112,500	02/21/2019	03/01/2026
103186-AB-8	BOXER PARENT CO INC			1	4.C FE	3,800,000	108.6880	4,130,144	3,800,000	3,800,000					7.125	7.120	AO	67,688	90,250	05/14/2020	10/02/2025
103557-AA-2	BOYNE USA INC			2	4.B FE	684,000	105.1870	719,479	684,000	684,000					7.250	7.250	MN	8,265	49,590	03/27/2018	05/01/2025
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	1,960,678	102.4850	2,049,700	2,000,000	1,961,144		466			3.000	3.100	FA	25,000	30,000	06/18/2020	02/24/2050
10806C-AA-6	BRIDGE HOUSING CORPORATION			1	1.E FE	1,755,000	100.0690	1,756,211	1,755,000	1,755,000					3.250	3.250	JJ	3,644		12/01/2020	07/15/2030
10922N-AF-0	BRIGHTHOUSE FINANCIAL INC			2	2.A FE	993,160	105.7120	1,057,120	1,000,000	993,534		121			4.700	4.740	JD	3,917	47,000	06/15/2017	06/22/2047
11135F-AA-9	BROADCOM INC			1,2	2.C FE	9,988,200	100.5750	10,057,500	10,000,000	9,998,305		5,872			3.125	3.180	AO	78,125	312,500	03/29/2019	04/15/2021
11135F-BA-8	BROADCOM INC			1,2	2.C FE	18,362,363	119.6130	22,068,599	18,450,000	18,374,505		7,259			4.750	4.810	AO	185,013	876,375	03/29/2019	04/15/2029
11135F-BD-2	BROADCOM INC			1	2.C FE	627,861	121.6360	681,162	560,000	623,839		(4,022)			5.000	3.510	AO	5,911	14,467	04/23/2020	04/15/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC				2.B PL	5,000,000	113.7950	5,689,753	5,000,000	5,000,000					4.398	4.390	MJSD	73,300	219,900	06/14/2017	07/10/2032
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC			1	1.E FE	644,322	145.8550	670,933	460,000	642,849		(1,473)			5.400	2.780	JD	2,070	12,420	10/08/2020	06/01/2041
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE			1,2	1.E FE	7,640,710	152.5340	8,389,370	5,500,000	7,520,815		(92,622)			6.150	3.230	MN	56,375	338,250	09/10/2019	05/01/2037
124857-AK-9	CBS CORP			1	2.B FE	285,018	124.9030	312,258	250,000	284,798		(220)			4.900	3.970	FA	4,628		09/30/2020	08/15/2044
1248EP-BT-9	CCO HOLDINGS LLC			2	3.B FE	31,000,000	106.2520	32,938,120	31,000,000	31,000,000					5.125	5.120	MN	264,792	1,588,750	01/17/2017	05/01/2027
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	12,579,984	118.4360	14,922,936	12,600,000	12,591,264		945			4.875	4.880	MS	204,750	614,250	11/07/2016	03/01/2026
12508E-AD-3	CDK GLOBAL INC			2	3.A FE	74,393,000	109.8750	81,739,309	74,393,000	74,393,000					5.000	5.000	AO	785,259	3,711,931	12/01/2016	10/15/2024
12508E-AD-3	CDK GLOBAL INC			1	3.A FE	974,571	110.1250	1,073,719	975,000	974,780		44			5.000	5.000	AO	10,292	46,313	06/29/2015	10/15/2024
12508E-AG-6	CDK GLOBAL INC			1	3.A FE	261,875	105.0960	262,740	250,000	261,048		(827)			5.875	2.500	JD	653	7,344	11/20/2020	06/15/2026
12510C-AA-9	CD&R SMOKEY BUYER INC			1	4.B FE	1,200,000	107.0000	1,284,000	1,200,000	1,200,000					6.750	6.750	JJ	40,500		06/17/2020	07/15/2025
12542R-L#-5	CHS INC				2.B Z	1,000,000	102.5330	1,025,333	1,000,000	1,000,000					3.580	3.580	MN	5,867		07/23/2020	11/02/2032
12542R-L@-7	CHS INC				2.B Z	1,000,000	102.6070	1,026,067	1,000,000	1,000,000					3.480	3.480	MN	5,703		07/23/2020	11/02/2030
12542R-M*-8	CHS INC				2.B Z	1,000,000	102.7670	1,027,670	1,000,000	1,000,000					3.730	3.730	MN	6,113		07/23/2020	11/02/2035
125523-AP-5	CIGNA CORPORATION			1,2	2.B FE	2,971,260	102.7660	3,082,980	3,000,000	2,996,225		3,224			4.000	4.110	FA	45,333	120,000	11/03/2011	02/15/2022
125523-CJ-7	CIGNA CORP			1	2.B FE	48,529,554	109.8190	52,877,849	48,150,000	48,518,067		(11,487)			3.200	3.140	MS	453,680	902,620	03/05/2020	03/15/2040
125581-GW-2	CIT GROUP INC			1	3.A FE	741,975	113.6870	852,653	750,000	742,996		1,021			5.250	5.500	MS	12,250	19,688	05/01/2020	03/07/2025
12610#-AA-1	CBRE US CORE PARTNERS REIT OP LP				2.B	3,000,000	105.9610	3,178,840	3,000,000	3,000,000					3.380	3.380	AO	25,350	101,400	08/07/2019	10/30/2029
126128-AA-5	CNB FINANCIAL CORPORATION			1,2	2.C FE	21,000,000	101.7460	21,366,660	21,000,000	21,000,000					5.750	5.750	JAJO	254,917	1,207,500	09/14/2016	10/15/2026
126307-AS-6	CSC HOLDINGS LLC			2	3.C FE	1,000,000	107.0000	1,070,000	1,000,000	1,000,000					5.375	5.370	FA	22,396	53,750	01/12/2018	02/01/2028
126410-LM-9	CSX TRANSPORTATION INC				1.E FE	16,877,058	110.4430	18,599,837	16,841,119	16,848,759		(4,982)			6.251	6.210	JJ	485,429	1,052,739	12/12/2007	01/15/2023
126650-BP-4	CVS LEASE PASS THROUGH TRUST				2.B	11,384,884	116.2090	12,924,764	11,121,999	11,248,656		(26,995)			6.036	5.720	MON	39,180	671,322	09/10/2010	12/10/2028
126650-BS-8	CVS PASS THROUGH TRUST				2.B FE	6,030,258	122.9490	7,414,142	6,030,258	6,030,258					7.507	7.500	MON	26,407	452,720	12/07/2009	01/10/2032
126650-BY-5	CVS PASS THROUGH TRUST				2.B FE	3,504,624	121.3500	3,659,942	3,016,021	3,360,867		(41,550)			5.926	4.060	MON	10,426	178,729	11/05/2014	01/10/2034
126650-CL-2	CVS HEALTH CORP			2	2.B FE	3,959,760	113.3840	4,535,360	4,000,000	3,979,699		4,004			3.875	3.990	JJ	77,500	155,000	07/13/2015	07/20/2025
126650-CX-6	CVS HEALTH CORP			2	2.B FE	34,360,009	119.1020	41,507,047	34,850,000	34,475,525		42,976			4.300	4.470	MS	399,613	1,498,550	03/06/2018	03/25/2028
126650-DC-1	CVS HEALTH CORP				2.B FE	6,996,430	100.5500	7,038,500	7,000,000	6,999,766		1,222			3.350	3.360	MS	72,956	234,500	03/06/2018	03/09/2021
126650-DP-2	CVS HEALTH CORP			1	2.B FE	974,980	101.3200	1,013,200	1,000,000	975,187		207			2.700	2.860	FA	9,750		10/13/2020	08/21/2040
12665U-AA-2	CVS CAREMARK CORP			1,2	2.B FE	5,515,521	113.5990	6,265,576	5,515,521	5,515,521					4.704	4.700	MON	15,135	259,450	12/11/2013	01/10/2036
134011-AA-3	CAMP PENDLETON				2.B	18,253,182	130.8840	23,186,101	17,715,000	18,158,947		(15,596)			5.937	5.650	AO	262,935	1,051,740	07/22/2016	10/01/2043
134011-AC-9	CAMP PENDLETON				2.B FE	28,365,124	130.8840	35,292,871	26,965,000	28,005,757		(35,008)			5.937	5.510	AO	400,228	1,600,929	12/06/2017	10/01/2043

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
134011-AE-5	PENDLE 5.586 10/49				2.B FE	29,823,120	125.8750	30,210,000	24,000,000	29,375,187		(108,754)			5.586	4.180	AO	335,160	1,340,640	07/21/2016	10/01/2049
134011-AG-0	PENDLE 5.354 10/48				2.B FE	2,557,440	115.8040	3,705,728	3,200,000	2,659,647		11,222			5.354	7.190	AO	42,832	171,328	05/18/2010	10/01/2048
134011-AJ-4	PENDLE 5.572 10/50				2.B FE	10,316,265	120.7700	13,405,470	11,100,000	10,350,746		7,618			5.572	6.050	AO	208,728	618,492	06/16/2010	10/01/2050
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2.C FE	3,479,825	113.4280	3,969,980	3,500,000	3,483,543		1,050			3.750	3.780	JJ	65,625	131,250	05/30/2017	07/28/2026
14040H-BZ-7	CAPITAL ONE FINANCIAL CORPORATION			2	2.A FE	4,999,700	114.2310	5,711,550	5,000,000	4,999,804		40			4.250	4.250	AO	36,007	212,500	04/26/2018	04/30/2025
14066A-AA-7	CPMRK 2006-RILY A1				1.G	13,426,657	114.1280	13,231,765	11,593,794	13,393,967		(42,497)			6.147	5.130	JJ	338,519	712,670	08/06/2019	07/10/2051
14066A-AB-5	GMACN 2006-RILY A2				1.G	9,517,848	58.1060	9,384,812	16,151,193	9,890,684		159,555			2.085	4.430	MON	20,579	168,540	10/11/2016	07/10/2051
14066E-AA-9	CPMRK 2006-CBPA A				1.E	5,626,238	110.5340	6,107,984	5,525,887	5,621,851		(2,106)			6.074	5.950	MON	19,579	335,642	07/08/2016	05/10/2051
140689-AA-8	CPMRK 2007-LEE A				1.D	2,134,780	114.8090	2,448,202	2,132,413	2,134,740		(47)			6.014	6.000	MON	7,481	128,243	12/18/2018	09/10/2052
140694-AA-8	CPMRK 2007-ROBS A				1.F	1,146,720	115.9790	1,353,966	1,167,424	1,147,680		367			6.059	6.180	MON	4,126	70,734	04/23/2015	10/10/2052
14069B-AA-2	CPMRK 2007-AETC A1				2.A	39,820,689	113.4620	45,759,784	40,330,493	39,865,110		9,432			5.746	5.810	MON	173,247	2,317,383	10/13/2016	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A				1.D	10,804,598	116.0420	12,436,694	10,717,408	10,800,833		(1,758)			6.063	6.000	MON	37,905	649,797	07/22/2016	10/10/2052
14070E-AC-9	CPMRK 2009-AMCW A1A	CF			1.E FE	4,778,244	158.1490	7,632,459	4,826,119	4,780,064		424			7.976	8.050	MON	22,454	384,931	10/06/2009	07/10/2055
14149Y-BB-3	CARDINAL HEALTH INC			2	2.B FE	638,008	117.3810	692,548	590,000	637,057		(951)			4.500	3.970	MN	3,393	26,550	03/05/2020	11/15/2044
14155#-AA-8	CARDINALS BALLPARK LLC 5.77 30SEP27				2.B YE	5,101,670	108.5330	5,537,013	5,101,670	5,101,670					5.720	5.720	MS	73,764	294,405	12/18/2003	09/30/2027
141844-AF-7	CARIBBEAN DEVELOPMENT BK				1.B FE	47,100,000	115.2500	54,282,750	47,100,000	47,100,000					4.375	4.370	MN	297,646	2,060,625	11/06/2012	11/09/2027
144141-CY-2	PROGRESS ENERGY CAROLINAS PLC			1	1.F FE	4,000,000	153.6330	6,145,320	4,000,000	4,000,000					6.300	6.290	AO	63,000	252,000	12/03/2012	04/01/2038
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION			1	3.C FE	8,382,081	110.4010	9,218,484	8,350,000	8,379,930		(2,151)			6.375	6.280	JJ	232,147		08/14/2020	07/15/2028
149123-BL-4	CATERPILLAR INC			1	1.G FE	592,911	138.4050	705,866	510,000	579,750		(3,411)			5.300	4.050	MS	7,959	27,030	11/16/2016	09/15/2035
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/MI			1	4.B FE	25,054,688	104.3750	26,198,125	25,100,000	25,060,016		5,329			5.500	5.540	MN	230,083	705,589	04/28/2020	05/01/2025
110122-BW-7	CELGENE CORPORATION			2	1.F FE	497,000	120.0880	600,440	500,000	497,133		53			4.550	4.580	FA	9,479	22,750	02/08/2018	02/20/2048
151895-E@-4	CENTERPOINT PROPERTIES TRUST				2.C	1,000,000	104.6540	1,046,540	1,000,000	1,000,000					3.320	3.320	MN	5,533	33,200	10/09/2019	11/06/2031
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES CORP0			1	2.A FE	2,398,680	101.1250	2,427,000	2,400,000	2,398,710		30			1.750	1.750	AO	10,500		09/23/2020	10/01/2030
155431-AA-7	CENTRAL STORAGE TRUST				1.C FE	48,282,434	111.0300	51,739,980	46,600,000	47,920,917		(131,473)			4.823	4.400	FMAN	374,586	2,247,518	03/20/2018	02/01/2038
156686-AM-9	CENTURYTEL INC			1	4.B FE	984,180	116.3380	1,163,380	1,000,000	991,996		853			6.875	7.020	JJ	31,701	68,750	09/05/2007	01/15/2028
161175-AZ-7	CCO SAFARI II LLC			2	2.C FE	22,000,000	137.0050	30,141,100	22,000,000	22,000,000					6.384	6.380	AO	265,291	1,404,480	07/09/2015	10/23/2035
161175-AZ-7	CHARTER COMM OPT LLC/CAP			2	2.C FE	3,472,200	137.1910	4,115,730	3,000,000	3,406,580		(19,004)			6.384	5.040	AO	36,176	191,520	04/19/2017	10/23/2035
161175-BC-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	15,351,210	151.8010	15,658,273	10,315,000	15,331,575		(19,635)			6.834	4.150	AO	133,153	239,190	12/16/2020	10/23/2055
161175-BV-5	CHARTER COMM OPT LLC/CAP			1	2.C FE	12,094,920	104.0390	12,484,680	12,000,000	12,094,892		(28)			3.700	3.650	AO	111,000		11/19/2020	04/01/2051
166764-CA-6	CHEVRON CORP			1	1.C FE	14,000,000	111.1910	15,566,740	14,000,000	14,000,000					3.078	3.070	MN	59,850	215,460	05/07/2020	05/11/2050
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC			1	2.C FE	22,317,767	110.9390	24,695,021	22,260,000	22,319,516		1,750			3.700	3.660	JJ	361,478		12/16/2020	01/15/2031
17288X-AB-0	CITADEL LP			1,2	2.B FE	1,495,710	109.1100	1,636,650	1,500,000	1,496,274		523			4.875	4.920	JJ	36,563	61,141	09/11/2019	01/15/2027
17290E-AD-4	CITIGROUP VAR RATE NOTE			5	1.G FE	20,000,000	129.9830	25,996,614	20,000,000	20,000,000					1.980	1.980	MJSD	2,200	443,858	07/25/2014	05/29/2044
172967-AS-0	CITIGROUP INC				2.A FE	4,841,110	167.0970	5,012,910	3,000,000	4,840,548		(562)			6.875	4.190	FA	77,917		11/03/2020	02/15/2098
172967-BL-4	CITIGROUP INC				2.B FE	2,238,052	141.7340	2,629,166	1,855,000	2,169,670		(21,017)			6.625	4.670	JD	10,241	122,894	06/18/2018	06/15/2032
172967-GD-7	CITIGROUP INC			1,2	3.A FE	11,100,000	105.0000	11,655,000	11,100,000	11,100,000					5.950	5.950	JJ	277,022	660,450	10/22/2012	12/31/2049
172967-JM-4	CITIGROUP INC			1,2	3.A FE	9,619,688	109.5000	10,676,250	9,750,000	9,626,576		1,498			5.950	6.040	MN	74,127	580,125	11/09/2015	12/31/2049
172967-JT-9	CITIGROUP INC				2.B FE	8,963,280	114.3880	10,294,920	9,000,000	8,981,689		3,652			4.400	4.450	JD	23,100	396,000	06/03/2015	06/10/2025
172967-KL-4	CITIGROUP INC				2.A FE	3,072,660	100.3190	3,009,570	3,000,000	3,004,718		(25,126)			1.620	0.730	MJSD	4,185	71,528	06/06/2018	03/30/2021
172967-LD-1	CITIGROUP INC			2	2.A FE	3,000,000	114.9230	3,447,690	3,000,000	3,000,000					3.887	3.880	JJ	58,305	116,610	01/04/2017	01/10/2028
172967-LX-7	CITIGROUP INC				1.G	6,550,000	50.4730	10,094,600	20,000,000	6,997,496		241,320			0.300	4.420	MN	9,500	60,000	02/06/2019	05/04/2048
172967-LZ-2	CITIGROUP INC			2	1.G FE	10,000,000	108.7750	10,877,500	10,000,000	10,000,000					4.044	4.040	JD	33,700	404,400	05/15/2018	06/01/2024
172967-MP-3	CITIGROUP INC	RA			1.G FE	39,500,000	121.2700	47,901,650	39,500,000	39,500,000					4.412	4.410	MS	440,526	871,370	03/24/2020	03/31/2031
17325F-AR-9	CITIBANK NA			2	1.E FE	2,000,000	100.2990	2,005,980	2,000,000	2,000,000					0.779	0.770	JAJO	3,982	37,185	07/16/2018	07/23/2021
177376-AF-7	CITRIX SYSTEMS INC			1	2.B FE	596,100	110.5940	663,564	600,000	596,380		280			3.300	3.370	MS	6,600	10,230	02/20/2020	03/01/2030
18013R-AA-5	CLAREMONT MCKENNA COLLEGE			1	1.D FE	1,157,340	105.6980	1,056,980	1,000,000	1,156,360		(980)			3.378	2.590	JJ	16,890		09/21/2020	01/01/2050
18538R-AJ-2	CLEARWATER PAPER CORP			1	3.C FE	3,000,000	103.6870	3,110,610	3,000,000	3,000,000					4.750	4.750	FA	52,646		08/11/2020	08/15/2028
185401-AG-1	CLEAVER-BROOKS INC				5.A FE	11,428,500	99.1140	12,116,687	12,225,000	11,689,349		199,029			7.875	10.140	MS	320,906	939,094	05/06/2020	03/01/2023
191216-DC-1	COCA-COLA CO				1.E FE	1,242,325	103.3390	1,291,738	1,250,000	1,242,368		43			2.500	2.520	MS	8,941		09/14/2020	03/15/2051
198280-AF-6	COLUMBIA PIPELINE GROUP INC			2	1.G FE	1,462,695	115.0920	1,726,380	1,500,000	1,480,637		3,841			4.500	4.820	JD	5,625	67,500	03/15/2016	06/01/2025
20030N-BP-5	COMCAST CORP	C		1	1.G FE	24,884,460	128.0070	31,873,743	24,900,000	24,886,329		654			4.400	4.400	FA	413,893	1,095,600	05/19/2015	08/15/2035
20030N-CL-3	COMCAST CORPORATION	C		2	1.G FE	65,681,760	131.7720	86,969,520	66,000,000	65,702,636		7,620			4.600	4.700	AO	682,717	3,036,000	10/04/2018	10/15/2038

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
20030N-CU-3	COMCAST CORPORATION			2	1.G FE	2,997,960	123.1670	3,695,010	3,000,000	2,998,297		142			4.250	4.250	AO	31,875	127,500	12/11/2018	10/15/2030
20268J-AD-5	COMMONSPIRIT HEALTH			1	1.F FE	12,074,307	113.4060	12,412,287	10,945,000	12,070,799		(3,508)			3.817	3.250	AO	104,443	53,438	12/09/2020	10/01/2049
20369E-AE-2	COMMUNITY HEALTH NETWORK			1	1.F FE	3,192,576	101.0040	3,232,128	3,200,000	3,192,601		25			3.099	3.110	MN	16,528		11/24/2020	05/01/2050
20453K-AA-3	COMPASS BANK			1,2	2.B FE	12,667,110	112.1830	14,583,790	13,000,000	12,816,758		38,235			3.875	4.230	AO	113,344	503,750	01/17/2017	04/10/2025
205363-AN-4	COMPUTER SCIENCES CORP			1	2.B FE	29,030,330	105.3090	30,325,833	28,797,000	28,844,402		(26,247)			4.450	4.340	MS	377,321	1,281,467	10/04/2012	09/15/2022
20557#-AG-6	COMPUTERSHARE US				2.B	5,000,000	111.0600	5,553,023	5,000,000	5,000,000					4.360	4.360	MN	36,333	218,000	09/12/2018	11/20/2028
205887-CC-4	CONAGRA BRANDS INC			2	2.C FE	18,993,730	124.2950	23,616,050	19,000,000	18,994,642		550			4.850	4.850	MN	153,583	921,500	10/15/2018	11/01/2028
20825C-AF-1	CONOCO PHILLIPS			1	1.G FE	9,031,393	136.6780	11,105,088	8,125,000	8,841,519		(44,166)			5.900	4.900	AO	101,201	479,375	05/18/2016	10/15/2032
20825C-AP-9	CONOCOPHILLIPS			1	1.G FE	3,318,278	144.2270	3,918,648	2,717,000	3,236,405		(19,730)			5.900	4.320	MN	20,483	160,303	07/06/2016	05/15/2038
20825C-AQ-7	CONOCOPHILIPS	C		1	1.G FE	70,576,280	154.6610	89,247,130	57,705,000	69,017,809		(396,435)			6.500	4.830	FA	1,562,844	3,750,825	05/04/2017	02/01/2039
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1.F FE	9,942,805	109.5420	13,155,994	12,010,000	10,970,116		232,642			3.350	5.870	MN	51,409	402,335	02/19/2016	11/15/2024
209111-EU-3	CONS EDISON CO OF NY			1	2.A FE	15,803,560	153.1120	24,268,252	15,850,000	15,813,191		1,101			6.750	6.770	AO	267,469	1,069,875	04/01/2008	04/01/2038
21036P-AQ-1	CONSTELLATION BRANDS INC			1,2	2.B FE	1,890,080	114.5030	2,290,060	2,000,000	1,914,120		12,365			3.700	4.530	JD	6,167	74,000	01/04/2019	12/06/2026
21036P-AT-5	CONSTELLATION BRANDS INC			2	2.C FE	502,114	126.4260	632,130	500,000	501,966		(41)			4.500	4.470	MN	3,750	22,500	05/02/2017	05/09/2047
21036P-BC-1	CONSTELLATION BRANDS INC			2	2.C FE	10,071,720	121.9490	12,316,849	10,100,000	10,076,596		2,408			4.650	4.680	MN	60,011	469,650	10/22/2018	11/15/2028
21036P-BG-2	CONSTELLATION BRANDS INC			1	2.C FE	23,625,794	118.0780	27,728,257	23,483,000	23,623,836		(1,958)			3.750	3.710	MN	146,769	450,091	04/24/2020	05/01/2050
210518-G*-1	CONSUMERS ENERGY COMPANY				1.E	3,000,000	110.0000	3,300,000	3,000,000	3,000,000					4.010	4.010	AO	30,075	120,300	06/28/2018	10/01/2038
210795-QB-9	CONTL AIRLINES 2012-2 A				2.B FE	11,185,583	101.4100	11,343,300	11,185,583	11,185,583					4.000	4.000	AO	77,056	447,423	09/19/2012	04/29/2026
21079N-AA-9	CONTINENTAL AIRLINES INC				2.C FE	4,072,393	101.2480	4,123,217	4,072,393	4,072,393					5.983	5.980	AO	48,730	243,651	03/27/2007	04/19/2022
210805-DH-7	CONTINENTAL AIRLINES				2.A FE	361,553	99.2650	377,559	380,354	379,098		1,884			6.703	7.450	JD	1,133	25,495	03/26/2002	06/15/2021
21688A-AP-7	COOPERATIEVE RABOBANK UA/NY				1.E FE	9,008,940	100.1250	9,011,250	9,000,000	9,000,000		(1,338)			0.644	0.600	JAJO	14,829	152,098	05/21/2018	04/26/2021
21871@-AC-4	CORESITE LP			1,2	2.B PL	10,000,000	112.7630	11,276,327	10,000,000	10,000,000					4.110	4.110	FA	171,250	545,717	04/03/2019	04/17/2026
219350-BQ-7	CORNING INC			1	2.A FE	10,961,244	137.2850	12,067,352	8,790,000	10,958,510		(2,733)			5.450	4.290	MN	61,213	239,528	11/10/2020	11/15/2079
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC			1,2	1.C	9,936,912	114.8080	10,646,281	9,273,141	9,600,158		(83,257)			6.250	5.130	JJ	579,571	289,785	07/22/2016	01/01/2044
22160N-AA-7	COSTAR GROUP INC			1	2.C FE	619,510	104.0160	644,899	620,000	619,527		17			2.800	2.800	JJ	8,680		06/24/2020	07/15/2030
224044-CF-2	COX COMMUNICATIONS INC			2	2.B FE	1,887,800	126.6420	2,532,840	2,000,000	1,903,355		4,527			4.800	5.290	FA	40,000	96,000	05/08/2017	02/01/2035
224044-CG-0	COX COMMUNICATIONS INC			2	2.B FE	1,972,340	112.4720	2,249,440	2,000,000	1,980,955		2,548			3.350	3.500	MS	22,333	67,000	06/29/2017	09/15/2026
224044-CM-7	COX COMMUNICATIONS INC			1	2.B FE	991,900	102.2460	1,022,460	1,000,000	991,941		41			2.950	2.990	AO	8,522		09/10/2020	10/01/2050
22550L-2A-8	CREDIT SUISSE AG (NEW YORK BRANCH)				1.E FE	2,999,640	101.5510	3,046,530	3,000,000	2,999,844		181			2.100	2.100	MN	10,500	63,000	11/04/2019	11/12/2021
228187-AB-6	CROWN AMERICAS LLC			1	3.C FE	9,840,010	104.1060	9,838,017	9,450,000	9,810,547		(29,463)			4.750	4.630	FA	187,031		11/25/2020	02/01/2026
22822R-BD-1	CROWN CASTLE TOWERS LLC			1,2	1.F FE	20,000,000	107.9830	21,596,600	20,000,000	20,000,000					3.663	3.660	MON	32,560	732,600	04/30/2015	05/15/2045
22822V-AH-4	CROWN CASTLE INTERNATIONAL CORP			2	2.C FE	1,889,420	113.0180	2,260,360	2,000,000	1,913,819		10,904			3.650	4.400	MS	24,333	73,000	09/12/2018	09/01/2027
22966R-AD-8	CUBESMART LP			2	2.B FE	1,990,080	110.1240	2,202,480	2,000,000	1,994,009		951			3.125	3.180	MS	20,833	62,500	08/08/2016	09/01/2026
22966R-AE-6	CUBESMART LP			1,2	2.B FE	496,780	118.3420	591,710	500,000	497,292		272			4.375	4.450	FA	9,115	21,875	01/24/2019	02/15/2029
22966R-AG-1	CUBESMART LP			1	2.B FE	2,772,298	100.3890	2,810,892	2,800,000	2,772,807		509			2.000	2.100	FA	13,222		10/30/2020	02/15/2031
23166M-AA-1	CUSHMAN & WAKEFIELD US			1	3.C FE	27,986,500	110.5620	30,846,798	27,900,000	27,984,430		(2,070)			6.750	6.650	MN	240,638	872,569	11/24/2020	05/15/2028
23204G-AC-4	CUSTOMERS BANCORP INC			2	2.B FE	10,001,446	102.1870	10,243,225	10,024,000	10,016,772		4,594			3.950	4.000	JD	1,100	197,961	06/28/2017	06/30/2022
23204H-BM-9	CUSTOMERS BANK			1,2	2.B FE	5,203,205	106.3300	5,517,464	5,189,000	5,195,583		(1,655)			6.125	6.080	JD	4,414	317,826	09/22/2015	06/26/2029
233383-AB-4	DY8 LEASING LLC				1.A	458,333	105.5040	483,560	458,333	458,333					2.627	2.620	JAJO	2,074	12,075	05/06/2014	04/29/2026
235851-AV-4	DANAHER CORPORATION			1	2.A FE	3,700,792	103.8350	3,883,429	3,740,000	3,700,991		200			2.600	2.650	AO	22,959		09/30/2020	10/01/2050
24618#-AL-4	DELAWARE NORTH COMPANIES INC				3.A	1,000,000	109.5260	1,095,255	1,000,000	1,000,000					4.290	4.290	JD	3,575	51,164	10/11/2017	12/20/2032
24703D-AZ-4	DELL INTERNATIONAL LLC/EMC CORP			1,2	2.C FE	9,974,300	118.1430	11,814,300	10,000,000	9,979,422		3,027			4.900	4.940	AO	122,500	490,000	03/06/2019	10/01/2026
24715@-AT-1	DELOITTE LLP				1.F	3,000,000	105.6500	3,169,496	3,000,000	3,000,000					3.460	3.460	MN	15,570	51,900	04/23/2020	05/07/2027
24715@-AV-6	DELOITTE LLP				1.F	2,000,000	106.8500	2,137,006	2,000,000	2,000,000					3.660	3.660	MN	10,980	36,600	04/23/2020	05/07/2032
24715@-AW-4	DELOITTE LLP				1.F	19,000,000	105.6810	20,079,405	19,000,000	19,000,000					3.760	3.760	MN	107,160	357,200	04/23/2020	05/07/2035
247361-ZX-9	DELTA AIR LINES INC				2.C FE	157,350,000	115.5210	181,772,294	157,350,000	157,350,000					7.000	7.000	MN	1,835,750	5,568,442	04/27/2020	05/01/2025
24917D-BP-7	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	287,710	74.1590	370,795	500,000	315,672		12,287				4.000	N/A			08/22/2018	08/01/2032
249182-PY-6	CO DENVER AIRPORT SNR 2020C			1	1.E FE	1,500,000	101.0970	1,516,455	1,500,000	1,500,000					2.867	2.860	MN	7,526		10/16/2020	11/15/2037
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP			1,2	1.F FE	11,000,000	96.2500	10,587,500	11,000,000	11,000,000					3.417	3.410	JD	109,641	460,984	05/19/2015	12/31/2049
25152C-PY-6	DEUTSCHE BANK AG LONDON			5	2.A FE	50,000,000	129.6340	64,817,240	50,000,000	50,000,000					1.980	1.980	FMAN	143,069	2,608,248	05/09/2012	05/10/2042
25272K-AR-4	DELL INTERNATIONAL LLC			1	2.C FE	15,198,224	151.2860	16,308,631	10,780,000	15,180,873		(17,351)			8.350	5.360	JJ	415,060		12/22/2020	07/15/2046
25389J-AQ-9	DIGITAL DELTA HOLDINGS LLC			1,2	2.B FE	10,700,000	117.0640	12,525,848	10,700,000	10,700,000					4.750	4.750	AO	127,063	508,250	09/23/2015	10/01/2025
254687-FY-7	WALT DISNEY CO		RA	1	1.G FE	70,179,750	117.5530	82,580,983	70,250,000	70,181,310		1,560			3.500	3.500	MN	327,833	1,229,375	05/11/2020	05/13/2040

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	31,279,500	126.3110	39,541,659	31,305,000	31,282,121		858			5.000	5.000	MS	439,140	1,565,250	09/12/2017	09/20/2037
25606O-AA-2	DOBIE CENTER PROPERTIES LTD				2.B FE	1,903,040	125.9650	2,519,300	2,000,000	1,946,855		5,335			6.750	7.220	MN	22,500	135,000	05/27/2009	05/01/2028
25746U-AN-9	DOMINION RESOURCES INC			1	2.B FE	945,810	142.4320	1,424,320	1,000,000	962,742		1,917			6.300	6.750	MS	18,550	63,000	07/02/2008	03/15/2033
25746U-DH-9	DOMINION ENERGY INC			1	2.B FE	400,000	100.2240	400,896	400,000	400,000					0.746	0.740	MJSD	141	768	09/10/2020	09/15/2023
260543-CK-7	DOW CHEMICAL COMPANY (THE)			1	2.C FE	619,416	120.9120	665,016	550,000	617,217		(2,198)			4.250	3.110	AO	5,844	11,688	06/11/2020	10/01/2034
260543-CM-3	DOW CHEMICAL COMPANY (THE)			2	2.C FE	3,995,960	117.0590	4,682,360	4,000,000	3,997,034		527			4.550	4.560	MN	15,672	182,000	11/28/2018	11/30/2025
260543-CY-7	DOW CHEMICAL COMPANY (THE)			2	2.C FE	11,987,760	122.9560	14,754,720	12,000,000	11,989,857		1,031			4.800	4.810	MN	49,600	576,000	11/28/2018	11/30/2028
260543-DD-2	DOW CHEMICAL COMPANY (THE)	RA		1	2.B FE	62,011,188	112.3600	69,775,560	62,100,000	62,009,513		(1,676)			3.600	3.600	MN	776,250		09/09/2020	11/15/2050
26078J-AB-6	DOWDUPONT INC			2	2.A FE	5,000,000	110.3450	5,517,250	5,000,000	5,000,000					4.205	4.200	MN	26,865	210,250	11/14/2018	11/15/2023
263901-AA-8	DUKE ENERGY INDIANA INC			1	1.F FE	1,993,640	153.6820	3,073,640	2,000,000	1,994,956		152			6.350	6.370	FA	47,978	127,000	08/18/2008	08/15/2038
263901-AB-6	DUKE ENERGY INDIANA INC (PSI ENERG			1	1.F FE	1,346,058	155.5850	2,100,398	1,350,000	1,346,799		90			6.450	6.470	AO	21,769	87,075	03/18/2009	04/01/2039
26441C-AR-6	DUKE ENERGY CORP			2	2.A FE	3,889,920	100.8770	4,035,080	4,000,000	3,979,005		30,856			1.800	2.600	MS	24,000	72,000	01/11/2018	09/01/2021
26860#-AA-8	EIF PIO PICO LLC			4	2.B PL	1,815,046	108.5810	1,970,802	1,815,046	1,815,046					4.170	4.170	JD	38,054	75,687	01/23/2015	12/31/2041
26875P-AN-1	EOG RESOURCES INC			2	1.G FE	3,927,080	117.5080	4,700,320	4,000,000	3,934,659		3,332			3.900	4.050	AO	39,000	156,000	09/06/2018	04/01/2035
26875P-AQ-4	EOG RESOURCES INC			2	1.G FE	1,447,867	124.6830	1,694,442	1,359,000	1,435,102		(3,619)			5.100	4.560	JJ	34,655	69,309	03/15/2017	01/15/2036
26885B-AB-6	EQT MIDSTREAM PARTNERS LP			2	3.C FE	4,082,500	100.9060	4,036,240	4,000,000	4,054,626		(8,449)			4.125	3.850	JD	13,750	165,000	09/21/2017	12/01/2026
26986*-AA-1	EAGLE SOLAR LLC			4	2.C PL	9,593,519	113.9220	10,929,111	9,593,519	9,593,519					4.820	4.820	JD	232,488	456,626	10/12/2018	12/31/2042
278058-AQ-5	EATON CORP				2.A FE	3,988,935	122.8380	4,913,520	4,000,000	3,996,783		610			6.500	6.520	JD	21,667	260,000	07/26/1999	06/01/2025
29248O-AL-4	ENABLE MIDSTREAM PARTNERS LP			2	2.C FE	1,983,940	103.4310	2,068,620	2,000,000	1,987,420		1,382			4.950	5.050	MN	16,500	99,000	05/07/2018	05/15/2028
29248H-AC-7	EMPOWER FINANCE 2020 LP			1	1.F FE	24,038,920	110.8450	26,491,955	23,900,000	24,038,174		(746)			3.075	3.040	MS	212,312		09/30/2020	09/17/2051
29278N-AR-4	ENERGY TRANSFER OPERATING LP			1	2.C FE	15,648,738	108.3790	16,912,543	15,605,000	15,634,282		(14,455)			5.000	4.980	MN	99,699	313,750	11/23/2020	05/15/2050
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	7,444,325	98.9270	14,591,733	14,750,000	7,444,325		(13,991)	7,441,349		4.400	4.130	AO	162,250	649,000	11/06/2014	04/01/2024
29364W-BB-3	ENTERGY LOUISIANA LLC			2	1.F FE	499,055	130.3490	651,745	500,000	499,086		17			4.200	4.210	MS	7,000	21,000	08/08/2018	09/01/2048
29365T-AK-0	ENTERGY TEXAS INC			1	2.A FE	1,474,151	100.4000	1,485,920	1,480,000	1,474,272		121			1.750	1.790	MS	6,475		10/15/2020	03/15/2031
29366M-AB-4	ENTERGY ARKANSAS LLC			1	1.F FE	188,286	102.5720	191,810	187,000	188,281		(6)			2.650	2.610	JD	413	1,294	10/28/2020	06/15/2051
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	4,027,995	137.6720	4,727,656	3,434,000	3,982,620		(16,196)			5.950	4.700	FA	85,135	204,323	10/16/2018	02/01/2041
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	5,627,298	113.3220	6,119,388	5,400,000	5,531,345		(23,260)			3.700	3.180	FA	75,480	199,800	08/23/2016	02/15/2026
29379V-BP-7	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	7,995,680	100.2830	8,022,640	8,000,000	7,998,754		3,074			2.800	2.780	FA	93,333	224,000	02/01/2018	02/15/2021
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	48,888,651	101.9790	50,224,658	49,250,000	48,891,056		2,406			3.200	3.230	FA	630,400		07/31/2020	02/15/2052
29444G-AJ-6	AXA FINANCIAL INC			2	2.A FE	11,158,727	126.9920	11,251,491	8,860,000	10,477,327		(188,325)			7.000	4.060	AO	155,050	620,200	02/28/2017	04/01/2028
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FU				1.E FE	618,865	102.7540	637,075	620,000	618,972		106			1.400	1.430	JJ	4,195		06/29/2020	07/07/2025
295139-AR-0	ERIE COUNTY OHIO			2	1.D	1,902,500	113.5270	2,159,853	1,902,500	1,902,500					4.520	4.520	AO	21,498	85,993	04/16/2018	04/01/2038
29977A-C*-4	EVERCORE INC				2.B	4,000,000	110.0000	4,400,000	4,000,000	4,000,000					4.540	4.540	AO	30,771	227,000	07/17/2019	08/01/2033
29977G-AA-0	EVERBANK FINANCIAL CORP			1,2	1.G FE	10,526,202	109.4370	11,490,885	10,500,000	10,515,016		(2,952)			5.750	5.710	JJ	300,198	603,750	11/15/2016	07/02/2025
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC			1	1.G FE	44,973,771	113.7640	51,284,811	45,080,000	44,974,078		306			3.500	3.510	AO	365,042		10/14/2020	10/15/2050
30212P-AS-4	EXPEDIA GROUP INC			1	2.C FE	9,920,000	115.9530	10,812,617	9,325,000	9,851,722		(68,278)			6.250	4.710	MN	90,660	284,931	05/26/2020	05/01/2025
30227K-AE-9	EXTERRAN NRG SOLUTIONS/F				4.B FE	4,965,000	83.5000	5,010,000	6,000,000	4,965,000			1,035,000		8.125	8.120	MN	81,250	487,500	03/30/2017	05/01/2025
30227K-AE-9	EXTERRAN ENERGY SOLUTIONS LP			1,2	4.B FE	8,189,940	83.8640	10,406,684	12,409,000	8,189,940		147	4,216,800		8.125	8.120	MN	168,039	1,008,231	09/27/2019	05/01/2025
30231G-AV-4	EXXON MOBIL CORP			2	1.C FE	8,911,084	100.1440	9,108,097	9,095,000	9,082,529		73,884			2.222	3.050	MS	67,364	202,091	10/15/2018	03/01/2021
30231G-AY-8	EXXON MOBIL CORP			1	1.C FE	958,040	108.4950	1,084,950	1,000,000	959,296		1,256			2.995	3.280	FA	11,231	14,975	03/13/2020	08/16/2039
30231G-BF-8	EXXON MOBIL CORP			1	1.C FE	46,929,037	124.5510	58,538,970	47,000,000	46,930,787		1,751			4.227	4.230	MS	562,895	993,345	03/18/2020	03/19/2040
302635-AF-4	FSK 8.625 05/15/25				2.C FE	108,500,000	114.0790	123,775,715	108,500,000	108,500,000					8.625	8.620	MN	1,236,010	5,068,984	04/24/2020	05/15/2025
30288*-AE-0	FLNG LIQUEFACTION 2 LLC			4	2.B FE	3,000,000	113.4070	3,402,221	3,000,000	3,000,000					4.390	4.390	JD	66,216	146,333	05/08/2019	12/31/2038
309601-AE-2	FARMERS INSURANCE EXCHANGE			2	2.A FE	13,016,500	107.9120	14,028,560	13,000,000	13,014,765		(565)			4.747	4.730	MN	102,852	617,110	10/23/2017	11/01/2057
3133EK-2P-0	FFCB 2.625 10/49				1.A	1,080,440	118.4620	1,184,620	1,000,000	1,080,066		(374)			2.625	2.240	AO	5,542		10/20/2020	10/15/2049
31428X-BA-3	FEDEX CORP				2.B FE	3,792,960	119.6520	4,786,080	4,000,000	3,814,379		9,389			3.900	4.340	FA	65,000	156,000	08/29/2018	02/01/2035
31428X-BY-1	FEDEX CORP			1	2.B FE	4,986,200	112.9760	5,648,800	5,000,000	4,987,892		1,692			3.800	3.860	MN	24,278	115,056	04/03/2020	05/15/2025
31428X-BZ-8	FEDEX CORP			1	2.B FE	28,929,820	121.6260	35,271,540	29,000,000	28,932,955		3,135			4.250	4.280	MN	157,486	746,347	04/03/2020	05/15/2030
31428X-CA-2	FEDEX CORP	RA		1	2.B FE	69,637,142	141.6490	99,508,423	70,250,000	69,639,573		2,431			5.250	5.300	MN	471,260	2,233,275	04/06/2020	05/15/2050

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
315786-AC-7	FIDELITY & GUARANTY LIFE	RA		2	2.B FE	5,229,413	116.9500	6,186,655	5,290,000	5,247,104		8,449			5.500	5.710	MN	48,492	290,950	02/06/2019	05/01/2025
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERV				2.B FE	7,610,320	118.6890	9,057,158	7,631,000	7,619,773		2,026			5.000	5.030	AO	80,549	381,550	10/13/2015	10/15/2025
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	30,273,515	109.9770	33,323,031	30,300,000	30,274,636		1,121			3.400	3.410	JD	47,203	523,685	06/09/2020	06/15/2030
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	26,934,517	169.3110	45,713,970	27,000,000	26,945,369		1,408			8.250	8.270	MS	742,500	2,227,500	05/01/2017	03/01/2038
316773-CM-0	FIFTH THIRD BANCORP			1,2	3.A FE	8,541,050	101.7150	8,849,205	8,700,000	8,554,853		2,184			5.100	5.210	JD	1,233	443,700	06/05/2013	06/30/2049
316773-CR-9	FIFTH THIRD BANCORP			1,2	3.A FE	4,252,500	95.7500	4,308,750	4,500,000	4,273,345		8,796			3.349	3.630	MJSD	419	187,826	11/02/2015	12/31/2049
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	1,498,420	105.7270	1,585,905	1,500,000	1,499,655		155			4.300	4.310	FA	26,875	64,500	02/23/2017	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL			1	2.B FE	17,501,217	110.9360	19,358,332	17,450,000	17,472,539		(5,216)			4.600	4.560	MN	102,567	802,700	11/12/2014	11/15/2024
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	31,314,598	114.7900	36,009,623	31,370,000	31,318,984		4,387			4.000	4.010	MN	160,336	627,400	10/06/2020	05/15/2030
320817-AB-5	FIRST MERCHANTS CORPORATION				2.C	42,000,000	106.6580	44,796,360	42,000,000	42,000,000					6.750	6.750	AO	480,375	2,835,000	10/29/2013	10/30/2028
320817-AC-3	FIRST MERCHANTS CORPORATION				1.G	1,000,000	104.2420	1,042,420	1,000,000	1,000,000					5.000	5.000	AO	8,472	50,000	10/29/2013	10/30/2028
320844-PD-9	FIRST MERIT BANK (OHIO)				2.A FE	8,250,000	114.8130	9,472,073	8,250,000	8,250,000					4.270	4.270	MN	35,228	352,275	11/18/2014	11/25/2026
33972P-AA-7	FLNG LIQUEFACTION 2 LLC				2.B FE	100,880,168	98.5500	99,464,347	100,927,800	100,881,214		1,046			4.125	4.120	MS	1,052,383	4,157,265	05/06/2020	03/31/2038
341099-CL-1	FLORIDA POWER CORPORATION			1	1.F FE	4,978,900	155.2060	7,760,300	5,000,000	4,983,435		503			6.400	6.430	JD	14,222	320,000	06/11/2008	06/15/2038
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	2,101,728	111.5850	2,454,870	2,200,000	2,146,030		11,463			3.500	3.940	AO	19,250	70,000	12/11/2020	10/01/2026
34354P-AF-2	FLOWSERVE CORPORATION			1	2.C FE	42,645,942	106.7720	45,511,565	42,625,000	42,646,949		1,007			3.500	3.490	AO	404,858		12/22/2020	10/01/2030
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC				3.A FE	686,400	101.9320	764,490	750,000	701,344		14,944			3.087	6.560	JJ	11,062	11,576	04/28/2020	01/09/2023
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC			1	3.A FE	4,745,000	105.1820	5,259,100	5,000,000	4,775,405		30,405			4.063	5.370	MN	33,858	101,575	06/01/2020	11/01/2024
346845-AB-6	FORT BENNING CLASS I				1.E FE	21,000,000	117.9260	24,764,460	21,000,000	21,000,000					5.560	5.560	JJ	538,393	1,167,600	01/25/2006	01/15/2036
346845-AC-4	FORT BENNING FAMILY COMMUNITIES LL			2	1.E FE	882,900	78.6020	786,020	1,000,000	895,106		7,995			0.508	1.270	JJ	7,782	18,135	01/11/2019	01/15/2036
346845-AF-7	BENFAM 5.81 1/51				2.A FE	10,921,776	125.2580	14,499,866	11,576,000	10,963,893		9,629			5.810	6.220	JJ	310,127	672,566	06/01/2016	01/15/2051
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL			1	2.C FE	6,910,512	125.0110	8,372,172	6,697,148	6,903,641		(6,399)			6.090	5.810	JJ	188,067	407,856	04/10/2019	01/15/2051
346845-AK-6	FORT BENNING FAM				1.G FE	3,089,275	125.2810	2,996,519	2,391,839	3,072,971		(18,643)			6.090	4.370	JJ	67,167	145,663	09/11/2019	01/15/2051
347314-AV-8	FORT EUSTIS				1.E FE	10,399,150	113.4490	12,008,577	10,585,000	10,511,163		10,789			5.380	5.520	JD	25,310	569,473	03/09/2006	12/15/2030
347314-BF-2	FORT EUSTIS				1.E FE	10,538,280	123.9830	12,956,224	10,450,000	10,549,028		(4,764)			5.510	5.400	JD	25,591	575,795	12/18/2017	12/15/2040
347314-BQ-8	FORT EUSTIS				1.E FE	31,637,100	124.3820	40,343,302	32,435,000	31,723,286		8,639			5.690	5.840	JD	82,025	1,845,552	05/26/2006	12/15/2049
347382-AA-1	FT GORDON HOUSING				2.B FE	17,914,696	126.2610	21,374,725	16,929,000	17,880,042		(26,835)			6.124	5.640	MN	132,471	1,036,732	09/09/2019	05/15/2051
347382-AB-9	FT GORDON HOUSING				2.B FE	10,190,000	113.0150	11,516,229	10,190,000	10,190,000					6.205	6.200	MN	80,793	632,290	04/26/2006	05/15/2031
347402-AA-7	FT HAMILTON HOUSING LLC				2.A	3,090,324	115.0720	3,711,072	3,225,000	3,103,537		2,071			8.320	8.750	JD	22,360	267,073	12/12/2013	06/01/2049
347466-AC-8	IRWIN LAND LLC				1.E FE	6,028,250	127.9420	6,397,100	5,000,000	5,775,294		(60,589)			5.170	3.400	JD	11,489	258,500	07/26/2016	12/15/2035
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A				1.G FE	32,810,519	122.1360	40,879,024	33,470,086	32,927,076		15,496			5.815	5.950	MON	86,502	1,946,285	11/14/2016	02/15/2052
347508-AC-7	FTKNOX 5.915 2/52				2.A FE	1,820,800	117.3250	2,228,747	1,899,635	1,831,382		1,953			5.915	6.240	MON	4,994	112,364	10/28/2015	02/15/2052
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LAD			1	1.F FE	1,169,099	118.6070	1,208,605	1,019,000	1,168,919		(180)			3.914	3.120	JJ	19,942		12/03/2020	07/01/2049
35563C-AB-4	FMMHR 2015-R1 XA1				1.A	1,378,282	7.1350	1,228,056		1,258,445		(115,726)			0.700	0.700	MON	23,709	120,287	12/16/2019	11/25/2055
35563C-AD-0	FMMHR 2015-R1 B1				1.A	732,723	121.2520	857,653	707,331	732,159		(854)			4.492	4.290	MON	3,631	32,824	01/25/2019	11/25/2055
35563C-AE-8	FMMHR 2015-R1 XB1				1.A	366,191	6.9600	328,202		334,352		(30,747)			0.700	0.700	MON	550	33,030	12/16/2019	11/25/2055
35563C-AM-0	FMMHR 2015-R1 B2				1.A	13,423,123	116.4780	14,493,718	12,443,309	13,378,414		(22,982)			4.323	3.890	MON	44,833	538,922	11/09/2017	10/25/2052
35563C-AT-5	FMMHR 2015-R1 XA3				1.A	3,749,836	6.0790	3,310,031		3,430,943		(318,893)			0.700	0.700	MON	6,353	337,202	01/29/2020	11/25/2052
35563C-AV-0	FMMHR 2015-R1 B3				1.A	15,788,938	116.8760	16,970,569	14,520,149	15,733,110		(40,952)			4.437	3.960	MON	53,692	646,379	11/09/2017	11/25/2052
35563C-AW-8	FMMHR 2015-R1 XB3				1.A	183,451	5.9680	162,480		167,850		(15,601)			0.700	0.700	MON	318	16,874	01/29/2020	11/25/2052
360271-AJ-9	FULTON FINANCIAL CORP				2.A FE	17,661,762	110.8220	19,670,905	17,750,000	17,710,685		9,087			4.500	4.560	MN	102,063	798,750	11/15/2016	11/15/2024
360271-AK-6	FULTON FINANCIAL CORPORATION				2.A FE	2,117,587	102.6220	2,201,242	2,145,000	2,136,236		6,953			3.600	3.940	MS	22,523	77,220	03/21/2018	03/16/2022
361448-BA-0	GATX CORPORATION			1	2.B FE	719,530	112.5420	787,794	700,000	718,339		(1,191)			3.500	3.070	MS	7,214	12,250	06/23/2020	03/15/2028
361448-BC-6	GATX CORPORATION			2	2.B FE	12,000,000	120.8220	14,498,640	12,000,000	12,000,000					4.550	4.550	MN	81,900	546,000	05/03/2018	11/07/2028
361448-BD-4	GATX CORPORATION			2	2.B FE	9,993,600	110.4840	11,048,400	10,000,000	9,995,686		1,264			4.350	4.360	FA	164,333	435,000	11/01/2018	02/15/2024
361448-BE-2	GATX CORPORATION			1,2	2.B FE	16,875,080	122.0160	20,608,502	16,890,000	16,876,686		1,244			4.700	4.710	AO	198,458	793,830	01/30/2019	04/01/2029
361448-BF-9	GATX CORPORATION			1	2.B FE	24,335,650	118.3500	28,581,525	24,150,000	24,326,031		(9,619)			4.000	3.900	JD	131,483	611,800	06/09/2020	06/30/2030
361841-AL-3	GLP CAPITAL LP / GLP FINANCING II			2	2.C FE	999,850	116.6520	1,166,520	1,000,000	999,850					5.300	5.300	JJ	26,500	53,000	09/17/2018	01/15/2029
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A				1.C	47,939,371	108.4440	52,103,040	48,046,033	47,953,222		1,630			5.247	5.250	MON	147,057	2,520,978	08/24/2005	10/10/2050
36186X-AB-3	GMACN 2005-BLIS A2 FT BLISS				2.A FE	79,800,421	112.4610	86,819,892	77,200,000	79,642,626		(35,120)			5.254	5.040	MON	236,605	4,056,088	05/25/2016	07/10/2050

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1				2.A	9,122,737	120.3620	10,610,788	8,815,729	9,018,478		(18,381)			5.490	5.250	MON	28,232	483,984	01/28/2005	02/10/2035
36188A-AA-3	GMACN 2008-LEWS A	CF			1.C FE	27,009,951	125.5570	33,929,170	27,022,921	27,011,165		(313)			7.260	7.260	MON	114,442	1,961,865	11/21/2008	04/10/2047
369550-BF-4	GENERAL DYNAMICS CORPORATION				1.F FE	5,000,000	100.1270	5,006,350	5,000,000	5,000,000					0.585	0.580	FMAN	4,964	73,956	05/08/2018	05/11/2021
36962G-4B-7	GENERAL ELECTRIC CO				2.B FE	10,669,038	147.4400	12,584,004	8,535,000	10,634,903		(34,136)			6.875	4.810	JJ	278,721	268,125	11/10/2020	01/10/2039
370334-CB-8	GENERAL MILLS INC				2.B FE	5,000,000	100.1470	5,007,350	5,000,000	5,000,000					0.770	0.770	JAJO	9,841	94,632	04/03/2018	04/16/2021
37045V-AL-4	GENERAL MOTORS CO			1	2.C FE	4,941,397	144.4580	5,056,030	3,500,000	4,937,996		(3,401)			6.750	4.090	AO	59,063		12/16/2020	04/01/2046
37045V-AU-4	GENERAL MOTORS CO			1	2.C FE	8,010,578	128.6030	9,580,924	7,450,000	7,971,560		(39,017)			6.800	5.510	MN	126,650	195,604	05/21/2020	10/01/2027
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC			2	2.C FE	9,976,630	101.0830	10,108,300	10,000,000	9,996,085		7,498			3.200	3.270	JJ	160,000	320,000	04/25/2019	07/06/2021
37045X-CN-4	GENERAL MOTORS FINANCIAL CO INC				2.C FE	5,037,101	100.3500	5,017,500	5,000,000	5,018,233		(18,868)			1.332	0.890	FMAN	11,287	73,154	03/03/2020	11/06/2021
37045X-CP-9	GENERAL MOTORS FINANCIAL CO INC				2.C FE	4,998,900	103.0830	5,154,150	5,000,000	4,999,688		388			4.200	4.200	MN	35,000	210,000	11/01/2018	11/06/2021
37045X-CW-4	GENERAL MOTORS FINANCIAL CO INC				2.C FE	1,444,350	109.6890	1,585,006	1,445,000	1,444,507		157			5.200	5.210	MN	21,081	26,090	05/12/2020	03/20/2023
373334-JR-3	GEORGIA POWER COMPANY				2.A FE	282,193	133.9380	334,845	250,000	279,031		(921)			5.400	4.490	JD	1,125	13,500	05/03/2017	06/01/2040
375558-BG-7	GILEAD SCIENCES INC	RA		1	2.A FE	24,417,925	129.3190	31,683,155	24,500,000	24,432,664		3,150			4.600	4.620	MS	375,667	1,127,000	09/09/2015	09/01/2035
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC				1.F FE	2,599,320	157.8940	3,157,880	2,000,000	2,550,130		(21,285)			6.375	4.130	MN	21,250	127,500	08/09/2018	05/15/2038
378272-AY-4	GLENCORE FUNDING LLC			1	2.A FE	497,850	102.0550	510,275	500,000	497,913		63			2.500	2.540	MS	4,167		08/24/2020	09/01/2030
37954F-AH-7	GLOBAL PARTNERS LP/GLP FINANCE COR			1	4.B FE	8,000,000	108.4370	8,674,960	8,000,000	8,000,000					6.875	6.870	JJ	128,333		09/23/2020	01/15/2029
38011S-AC-9	GMACN 2004-POKA A3				1.B	33,664,225	129.9270	39,068,926	30,069,929	33,434,265		(68,129)			6.356	5.490	MON	159,270	1,911,245	05/11/2017	09/10/2044
38011W-AA-4	GMACN 2002-MEAD A				1.F	10,456,776	126.2120	10,923,243	8,654,679	10,315,027		(111,726)			6.845	5.090	MON	49,368	606,913	12/17/2018	05/10/2037
38011X-AA-2	GMACN 2003-KIRT A				1.C	2,064,727	114.3490	2,154,861	1,884,460	2,040,218		(11,038)			6.285	5.490	MON	6,909	123,352	07/22/2016	09/10/2036
38012D-AB-3	GMACN 2005-DRUM A				2.B FE	42,157,656	111.8300	44,043,716	39,384,366	41,997,961		(70,185)			5.465	5.030	MON	125,568	2,152,605	07/18/2016	05/10/2050
38012K-AB-7	GMACN 2006-SCOT A1				1.F	2,282,606	103.5190	2,237,348	2,161,292	2,224,685		(27,868)			5.312	4.510	MON	6,697	114,808	07/08/2016	01/10/2025
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A				1.E	17,697,203	109.3950	20,818,009	19,030,128	17,837,131		28,441			5.364	5.790	MON	59,545	1,020,775	05/16/2018	05/10/2051
38012M-AA-5	GMACN 2006-LEAV A1				1.G	35,576,120	104.7580	37,215,830	35,525,525	35,565,483		(1,270)			5.456	5.440	MON	113,066	1,938,272	07/08/2016	03/10/2051
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE	RA		2	2.A FE	75,928,854	114.1460	86,779,497	76,025,000	75,961,066		8,419			3.850	3.860	JJ	1,284,611	2,926,963	02/13/2017	01/26/2027
38141G-WC-4	GOLDMAN SACHS GROUP INC			2	2.A FE	5,482,706	100.8150	5,460,140	5,416,000	5,429,839		(42,683)			3.000	2.190	JJ	71,311	162,480	10/07/2019	04/26/2022
38141G-WJ-9	GOLDMAN SACHS GROUP INC/THE			2	2.A FE	3,056,958	103.5400	3,106,200	3,000,000	3,038,347		(15,170)			2.908	2.360	JD	7,270	87,240	10/07/2019	06/05/2023
38141G-XK-5	GOLDMAN SACHS GROUP INC/THE			1	1.G FE	640,000	100.1640	641,050	640,000	640,000					0.630	0.630	FMAN	482		11/16/2020	11/17/2023
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2.C FE	16,264,330	139.9070	23,504,376	16,800,000	16,388,581		17,925			6.345	6.610	FA	402,696	1,065,960	09/25/2009	02/15/2034
38143Y-AC-7	GOLDMAN SACHS GROUP INC			1	2.B FE	1,052,964	146.5080	1,611,588	1,100,000	1,064,605		1,282			6.450	6.790	MN	11,825	70,950	01/03/2008	05/01/2036
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE			2	2.A FE	20,700,000	122.0370	25,261,659	20,700,000	20,700,000					4.017	4.010	AO	140,896	831,519	10/24/2017	10/31/2038
38239K-AA-6	GOODMAN US FINANCE THREE LLC			2	2.A FE	499,200	116.7510	583,755	500,000	499,200					4.500	4.490	AO	5,625	22,500	09/19/2017	10/15/2037
384637-AA-2	GRAHAM HOLDINGS CO			2	3.B FE	1,003,438	105.3560	1,053,560	1,000,000	1,002,094		(542)			5.750	5.680	JD	4,792	57,500	05/24/2018	06/01/2026
390607-AE-9	GREAT LAKES DREDGE & DOCK CORPORAT			1	4.C FE	6,189,188	102.9090	6,663,358	6,475,000	6,284,344		95,156			8.000	10.350	MN	66,189	518,000	04/01/2020	05/15/2022
398545-AA-1	GRINDING MEDIA INC			1,2	4.C FE	12,572,600	101.7500	13,431,000	13,200,000	12,740,101		125,623			7.375	8.730	JD	43,267	973,500	05/13/2020	12/15/2023
39952@-AA-2	GROUND LEASE TR 18E (TRIANGLE PLAZ			4	2.A PL	3,000,000	124.3310	3,729,921	3,000,000	3,000,000					5.180	5.180	MON	6,907	155,400	11/16/2018	11/15/2054
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC			1	2.B FE	17,362,549	113.9220	19,879,389	17,450,000	17,401,300		8,457			4.600	4.660	MS	236,351	802,700	05/04/2016	09/15/2025
404119-BY-4	HCA INC			1,2	2.C FE	32,088,256	128.0420	40,973,440	32,000,000	32,083,584		(2,939)			5.125	5.100	JD	72,889	1,640,000	06/07/2019	06/15/2039
125523-AE-0	HALFMOON PARENT INC				2.B FE	3,000,000	102.1630	3,064,890	3,000,000	3,000,000					3.400	3.400	MS	85,000	51,000	09/06/2018	09/17/2021
406216-AY-7	HALLIBURTON COMPANY				2.A FE	5,667,680	143.8930	5,755,720	4,000,000	5,510,144		(51,172)			7.450	4.430	MS	99,333	298,000	10/04/2017	09/15/2039
406216-AZ-4	HALLIBURTON COMPANY			2	2.A FE	4,160,832	101.7190	4,095,207	4,026,000	4,041,547		(24,413)			3.250	2.620	MN	101,416	100,751	07/23/2018	11/15/2021
406216-BJ-9	HALLIBURTON COMPANY			1,2	2.A FE	49,567,730	116.7440	57,262,932	49,050,000	49,478,004		(22,122)			4.850	4.750	MN	303,974	2,378,925	08/01/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY			1,2	2.A FE	15,784,809	118.8820	17,332,996	14,580,000	15,780,118		(4,690)			5.000	4.440	MN	93,150	282,500	11/30/2020	11/15/2045
409322-AB-0	HAMPTO 6.071 12/41				2.C FE	27,344,439	117.6090	32,342,475	27,500,000	27,375,228		6,182			6.071	6.120	JD	74,201	1,669,525	11/09/2015	12/15/2041
409322-AC-8	HAMPTO 6.171 6/53				2.C FE	30,000,000	121.9060	36,571,800	30,000,000	30,000,000					6.171	6.170	JD	82,280	1,851,300	11/29/2007	06/15/2053
409322-AD-6	HAMPTON ROADS PPV LLC				3.B FE	18,126,175	117.0580	18,161,549	15,515,000	18,120,642		(5,532)			6.621	5.500	JD	45,655	513,624	09/30/2020	06/15/2053
409322-AE-4	HAMPTON ROADS PPV LLC				4.A FE	482,000	128.3920	641,960	500,000	483,261		213			8.421	8.770	JD	1,871	42,105	09/30/2014	06/15/2053
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	3,441,607	116.8820	3,874,638	3,315,000	3,390,102		(13,175)			4.500	4.000	AO	31,493	149,175	11/01/2016	04/15/2026

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
41161E-AA-6	HARBORWALK FUNDING TRUST			1,2	1.D FE	50,500,000	129.6800	65,488,400	50,500,000	50,500,000					5.077	5.070	FA	968,579	2,563,885	02/28/2019	02/15/2069
41242*-BL-5	HARDWOOD FUNDING LLC				1.G FE	1,000,000	106.4040	1,064,036	1,000,000	1,000,000					3.960	3.960	JD	23,100	19,690	08/08/2018	06/07/2030
41242*-BM-3	HARDWOOD FUNDING LLC				1.G FE	2,000,000	105.6170	2,112,346	2,000,000	2,000,000					4.060	4.060	JD	6,767	121,800	08/08/2018	06/07/2033
41242*-BN-1	HARDWOOD FUNDING LLC				1.G FE	17,850,000	105.7370	18,874,093	17,850,000	17,850,000					4.230	4.230	JD	427,865	375,430	08/08/2018	06/07/2038
41242*-BX-9	HARDWOOD FUNDING LLC				1.G FE	9,000,000	98.4860	8,863,775	9,000,000	9,000,000					3.440	3.440	JD	175,440		05/28/2020	06/07/2035
41242*-BY-7	HARDWOOD FUNDING LLC				1.G FE	2,000,000	100.1370	2,002,744	2,000,000	2,000,000					3.910	3.910	JD	44,313		05/28/2020	06/07/2040
413875-AS-4	HARRIS CORPORATION				2.B FE	6,613,830	130.8930	8,508,045	6,500,000	6,597,916		(5,001)			4.854	4.700	AO	56,091	315,510	08/24/2017	04/27/2035
415864-AM-9	HARSCO CORPORATION			1	4.A FE	2,082,875	105.9370	2,171,709	2,050,000	2,081,058		(1,817)			5.750	5.270	JJ	49,442		09/30/2020	07/31/2027
418056-AZ-0	SRUNSEC			1	2.C FE	630,611	113.3620	657,500	580,000	629,780		(831)			3.900	2.800	MN	2,639	11,310	10/28/2020	11/19/2029
421946-AM-6	HEALTHCARE REALTY TRUST INC			1	2.B FE	1,780,238	100.6150	1,811,070	1,800,000	1,780,587		349			2.050	2.160	MS	9,122		11/10/2020	03/15/2031
42218S-AH-1	HEALTH CARE SERVICE CORPORATION			1	1.G FE	19,886,655	108.2780	21,655,600	20,000,000	19,887,988		1,333			3.200	3.220	JD	53,333	320,000	06/03/2020	06/01/2050
42225U-AD-6	HEALTHCARE TRUST OF AMERICA HOLDIN			2	2.B FE	997,210	113.3560	1,133,560	1,000,000	998,322		267			3.500	3.530	FA	14,583	35,000	07/07/2016	08/01/2026
42809H-AC-1	HESS CORPORATION			2	3.A FE	21,386,281	123.6930	24,638,409	19,919,000	21,318,261		(41,370)			6.000	5.400	JJ	551,092	1,195,140	08/08/2019	01/15/2040
42809H-AD-9	HESS CORPORATION			2	3.A FE	25,574,981	122.0390	30,692,809	25,150,000	25,546,205		(10,648)			5.600	5.460	FA	532,062	1,408,400	05/01/2018	02/15/2041
42809H-AG-2	HESS CORPORATION			1	3.A FE	22,527,593	110.2960	24,899,322	22,575,000	22,544,232		4,204			4.300	4.320	AO	242,681	970,725	09/19/2016	04/01/2027
42809H-AH-0	HESS CORPORATION			1	3.A FE	15,447,209	127.2410	17,196,621	13,515,000	15,441,111		(6,098)			5.800	4.820	AO	195,968		11/23/2020	04/01/2047
428291-AM-0	HEXCEL CORP			1,2	2.C FE	18,031,352	112.3310	20,163,415	17,950,000	17,990,855		(8,293)			4.700	4.640	FA	318,712	843,650	08/17/2015	08/15/2025
428291-AN-8	HEXCEL CORPORATION			1	2.C FE	2,892,858	108.1350	2,941,272	2,720,000	2,890,106		(2,752)			3.950	2.780	FA	40,588		12/14/2020	02/15/2027
431571-AD-0	HILLENBRAND INC			1	3.A FE	1,750,000	108.1870	1,893,273	1,750,000	1,750,000					5.750	5.750	JD	4,472	50,033	06/09/2020	06/15/2025
437076-BW-1	HOME DEPOT INC			2	1.F FE	993,130	120.3470	1,203,470	1,000,000	994,335		597			3.900	3.980	JD	3,250	39,000	11/27/2018	12/06/2028
438516-AR-7	HONEYWELL INTERNATIONAL INC				1.F FE	583,670	141.6140	708,070	500,000	576,328		(3,489)			5.700	4.320	MS	8,392	28,500	10/31/2018	03/15/2036
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	50,266,440	109.2430	55,058,472	50,400,000	50,326,718		13,031			4.500	4.530	JD	189,000	2,268,000	11/18/2015	12/01/2025
44106M-AT-9	HOSPITALITY PROPERTIES TRUST			1,2	3.C FE	997,800	98.6870	986,870	1,000,000	998,747		265			4.500	4.530	MS	13,250	45,000	03/09/2017	03/15/2025
44106M-AY-8	HOSPITALITY PROPERTIES TRUST			2	3.C FE	974,940	97.6870	976,870	1,000,000	979,464		1,621			4.375	4.630	FA	18,229	43,750	01/30/2018	02/15/2030
44107T-AW-6	HOST HOTELS & RESORTS LP			1,2	2.C FE	1,993,600	109.6250	2,192,500	2,000,000	1,996,406		616			4.500	4.540	FA	37,500	90,000	10/08/2015	02/01/2026
44107T-AZ-9	HOST HOTELS & RESORTS LP			1	2.C FE	138,183	105.5100	147,714	140,000	138,235		52			3.500	3.650	MS	1,783		08/11/2020	09/15/2030
44157T-AA-3	HOUGHTON MIFFLIN HARCOUR			2	4.B FE	7,350,000	102.2190	7,666,425	7,500,000	7,374,485		22,909			9.000	9.500	FA	255,000	493,125	11/19/2019	02/15/2025
443201-AA-6	HOWMET AEROSPACE INC			1	3.A FE	12,541,128	118.1250	14,560,088	12,326,000	12,515,528		(25,600)			6.875	6.450	MN	141,235	440,184	05/01/2020	05/01/2025
44329H-AA-2	HP COMMUNITIES LLC				1.C FE	206,554	102.4740	198,528	193,735	196,711		(4,736)			5.120	3.800	MS	2,921	9,919	07/18/2016	03/15/2022
44329H-AG-9	HPCOM 5.02 3/23				1.C FE	101,821	104.5050	102,238	97,830	99,837		(1,551)			5.020	3.460	MS	1,446	4,911	03/23/2018	03/15/2023
44329H-AH-7	HANSCOM FAMILY HSG LLC MILITARY HSG				1.C FE	16,814,783	118.2050	19,870,261	16,810,000	16,812,873		(250)			5.630	5.620	MS	278,663	946,403	02/21/2007	10/15/2028
44329H-AJ-3	HANSCOM FAMILY HSG				1.C FE	26,226,388	123.9650	32,230,900	26,000,000	26,228,687		(9,627)			5.780	5.680	MS	442,491	1,502,800	08/23/2016	10/15/2038
44329H-AK-0	HPCOM 5.86 9/53				1.C FE	3,131,563	131.7600	3,623,400	2,750,000	3,110,886		(5,328)			5.860	5.000	MS	47,450	161,150	10/06/2016	09/15/2053
44329H-AL-8	HP COMMUNITIES				1.C FE	7,654,286	144.6000	11,068,097	7,654,286	7,654,286					7.500	7.500	MS	191,357	574,071	11/04/2008	09/01/2053
44329H-AM-6	HP COMMUNITIES LLC				1.D FE	106,038	103.0810	103,426	100,335	101,896		(2,064)			5.270	3.400	MS	1,557	5,288	01/14/2016	03/15/2022
44329H-AT-1	HP COMMUNITIES LLC				1.D FE	1,431,413	121.4830	1,743,281	1,435,000	1,432,566		214			5.930	5.950	MS	25,056	85,096	07/21/2015	09/15/2034
44329H-AV-6	HP COMMUNITIES LLC				1.D FE	1,660,838	129.5150	2,156,425	1,665,000	1,661,211		45			6.160	6.170	MS	30,199	102,564	07/21/2015	09/15/2053
445587-AC-2	HUNT CO INC			1	4.B FE	448,875	102.7900	488,253	475,000	450,312		1,437			6.250	7.490	FA	11,215		08/18/2020	02/15/2026
44563@-AA-3	HUNT MH BORROWER LLC FEE			1,2	2.B PL	116,296,049	102.9200	119,687,074	116,291,366	116,296,049					6.000	5.990	JD	193,819	7,183,310	12/21/2015	12/21/2048
44563@-AB-1	HUNT MH BORROWER LLC FEE II				2.B PL	575,850	105.6100	580,855	550,000	575,162		(688)			5.250	4.460	JD	802	14,438	10/01/2020	12/21/2048
448579-AD-4	HYATT HOTELS CORP			1,2	2.C FE	32,452,183	101.6230	32,537,652	32,018,000	32,045,448		(75,842)			5.375	5.100	FA	650,143	1,720,968	03/24/2015	08/15/2021
448579-AG-7	HYATT HOTELS CORP			2	2.C FE	1,997,320	109.9390	2,198,780	2,000,000	1,997,828		236			4.375	4.390	MS	29,167	87,500	08/07/2018	09/15/2028
448579-AH-5	HYATT HOTELS CORP			1	2.C FE	29,991,708	113.1200	33,449,584	29,570,000	29,951,096		(40,611)			5.375	5.030	AO	300,218	794,694	10/07/2020	04/23/2025
448579-AJ-1	HYATT HOTELS CORP			1	2.C FE	23,346,616	123.1390	26,905,872	21,850,000	23,290,365		(56,250)			5.750	4.820	AO	237,315	628,188	08/06/2020	04/23/2030
44891A-BG-1	HYNMTR 3 02/10/27			1	2.A FE	3,707,408	108.8130	4,004,318	3,680,000	3,704,260		(3,148)			3.000	2.870	FA	43,240	55,200	02/20/2020	02/10/2027
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	14,954,850	139.7590	20,963,850	15,000,000	14,965,050		1,130			6.150	6.170	JJ	386,938	922,500	01/15/2008	01/31/2038
454889-AM-8	INDIANA MICHIGAN POWER COMPANY				1.G FE	396,645	142.9500	400,260	280,000	392,237		(4,408)			6.050	2.920	MS	4,988	16,940	03/03/2020	03/15/2037
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY COR			1	2.C FE	10,206,841	106.1390	10,507,761	9,900,000	9,973,979		(40,677)			5.000	4.530	MS	140,250	495,000	07/15/2015	09/19/2022
45688C-AA-5	INGEVITY CORP			2	3.C FE	3,032,950	102.2310	3,342,954	3,270,000	3,086,894		28,282			4.500	5.780	FA	61,313	139,275	04/06/2020	02/01/2026
458140-BL-3	INTEL CORPORATION			1	1.E FE	12,988,170	132.2910	17,197,830	13,000,000	12,988,453		283			4.600	4.600	MS	159,467	299,000	03/20/2020	03/25/2040
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER IN			1	1.G FE	11,107,583	117.4270	12,556,469	10,693,000	11,106,758		(825)			3.875	3.650	FA	89,777		11/24/2020	08/15/2050

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45905U-R7-1	IBRD 2.70 12/37-12/22 (A)	RA		2	1.A	121,686,750	103.3550	134,103,113	129,750,000	122,602,296		314,157			2.700	3.110	JD	117,146	3,415,298	02/12/2020	12/28/2037
45905U-XB-5	IBRD 0 6/24/2041-6/24/2021 (5YB)	@RA		1,2	1.A FE	106,165,306	54.4640	122,544,000	225,000,000	121,604,735		3,598,675				3.020	N/A			06/13/2016	06/24/2041
459200-AP-6	IBM CORP				1.F FE	5,325,279	171.8610	5,252,072	3,056,000	5,324,837		(442)			7.125	4.000	JD	26,663	100,352	11/24/2020	12/01/2096
459506-AK-7	INTERNATIONAL FLAVORS & FRAGRANCES			2	2.B FE	999,120	118.4830	1,184,830	1,000,000	999,269		81			4.450	4.460	MS	14,833	44,500	09/24/2018	09/26/2028
460690-BN-9	INTERPUBLIC GROUP OF COMPANIES INC				2.B FE	3,997,240	102.5190	4,100,760	4,000,000	3,999,279		932			3.750	3.770	AO	37,500	150,000	09/18/2018	10/01/2021
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			2	2.B FE	1,993,320	120.9240	2,418,480	2,000,000	1,994,555		571			4.650	4.690	AO	23,250	93,000	09/18/2018	10/01/2028
46284V-AJ-0	IRON MOUNTAIN INC			1	3.C FE	477,250	108.1250	486,563	450,000	476,735		(515)			5.250	4.200	JJ	10,894		11/24/2020	07/15/2030
46284V-AL-5	IRON MOUNTAIN INC			1	3.C FE	56,481,250	110.3860	62,368,090	56,500,000	56,481,743		493			5.625	5.620	JJ	1,668,516		06/18/2020	07/01/2032
46284V-AN-1	IRON MOUNTAIN INC			1	3.C FE	8,000,000	104.8750	8,390,000	8,000,000	8,000,000					4.500	4.500	FA	133,000		08/10/2020	02/15/2031
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS				1.C FE	35,427,550	118.0120	39,705,137	33,645,000	34,879,949		(132,361)			6.100	5.460	MON	91,215	2,052,345	08/04/2016	07/15/2033
46625H-HA-1	JPM CHASE SERIES 1 DRD PREF			1,2	2.B FE	1,465,000	99.3130	1,454,935	1,465,000	1,465,000					3.684	3.680	JAJO	9,146	69,300	04/16/2008	12/31/2049
46625H-JW-1	J P MORGAN CHASE DEPOSITARY SHARES			2	2.B FE	1,988,750	109.0320	2,017,092	1,850,000	1,921,820		(19,429)			6.125	4.840	AO	19,200	113,313	04/26/2017	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO			1,2	2.B FE	7,000,000	99.6920	6,978,440	7,000,000	7,000,000					4.051	4.050	FMAN	48,049	339,185	04/14/2015	12/01/2049
466313-AG-8	JABIL CIRCUIT INC			1	2.C FE	4,523,000	106.5690	5,008,743	4,700,000	4,658,905		22,475			4.700	5.240	MS	65,043	220,900	01/13/2014	09/15/2022
46647P-AV-8	JPMORGAN CHASE & CO			2	1.F FE	4,000,000	119.6240	4,784,960	4,000,000	4,000,000					4.203	4.200	JJ	84,060	168,120	07/16/2018	07/23/2029
47102X-AJ-4	JANUS CAPITAL GROUP INC			1	2.B FE	27,546,691	115.2090	31,414,038	27,267,000	27,548,450		(62,043)			4.875	4.580	FA	553,861	1,329,266	10/16/2019	08/01/2025
472319-AL-6	JEFFERIES GROUP INC			1	2.C FE	997,210	109.3020	1,093,020	1,000,000	999,316		315			5.125	5.160	JJ	22,920	51,250	01/15/2013	01/15/2023
47232M-AE-2	JEFFERIES FINANCE LLC			1,2	3.C FE	4,562,750	104.0310	4,733,411	4,550,000	4,562,328		(422)			6.250	6.150	JD	23,698	275,000	11/13/2020	06/03/2026
47232X-AA-6	JMHT 2010-SILL A				1.F FE	23,418,146	134.2290	32,119,968	23,929,232	23,443,899		6,467			6.730	6.880	MON	93,942	1,610,438	05/26/2010	06/10/2055
47233J-AG-3	JEFFERIES GROUP LLC				2.B FE	13,022,186	117.0890	15,338,659	13,100,000	13,048,573		7,157			4.850	4.920	JJ	289,437	635,350	01/09/2017	01/15/2027
47233J-DX-3	JEFFERIES GROUP LLC			1	2.B FE	992,788	105.1390	1,051,390	1,000,000	992,904		117			2.750	2.820	AO	6,417		10/01/2020	10/15/2032
475795-AE-0	JELD-WEN INC			1	3.B FE	750,000	108.5000	813,750	750,000	750,000					6.250	6.250	MN	5,990	24,870	04/27/2020	05/15/2025
477164-AA-5	JETBLUE AIRWAYS CORPORATION				1.F FE	10,750,000	108.3720	11,649,990	10,750,000	10,750,000					4.000	4.000	MN	54,944	105,111	08/03/2020	11/15/2032
478111-AC-1	MD JOHNS HOPKINS HEALTH SYS 2016				1.D FE	10,000,000	125.0450	12,504,500	10,000,000	10,000,000					3.837	3.830	MN	49,028	383,700	11/04/2016	05/15/2046
48020Q-AA-5	JONES LANG LASALLE INC			1,2	2.A FE	5,982,180	105.9760	6,358,560	6,000,000	5,996,040		1,987			4.400	4.430	MN	33,733	264,000	11/06/2012	11/15/2022
48124B-AC-9	JPMORGAN CHASE & CO			1,2	2.B FE	4,483,930	103.7240	4,673,803	4,506,000	4,485,579		312			5.150	5.180	MN	38,677	232,059	11/09/2016	06/30/2049
48124K-BM-6	JP MORGAN CHASE BANK NA			5	1.D PL	50,000,000	129.2910	64,645,670	50,000,000	50,000,000					9.240	9.240	MJSD	2,750	2,549,100	05/07/2012	06/30/2042
48126H-AA-8	JPMORGAN CHASE & CO			1,2	2.B FE	10,816,825	106.0370	10,921,811	10,300,000	10,794,653		(6,642)			6.000	5.660	FA	257,500	618,000	05/02/2017	12/31/2049
48126H-AC-4	JPMORGAN CHASE & CO			1,2	2.B FE	9,520,765	109.7130	9,929,027	9,050,000	9,306,275		(60,587)			6.100	5.250	AO	138,013	552,050	05/04/2017	12/31/2049
48127F-AA-1	JPMORGAN CHASE & CO			2	2.B FE	988,750	98.3690	983,690	1,000,000	989,830		399			3.545	3.600	JJ	20,236	48,328	03/25/2015	12/29/2049
48128B-AF-8	JPMORGAN CHASE & CO			2	2.B FE	21,000,000	105.2890	22,110,690	21,000,000	21,000,000					5.000	5.000	FA	437,500	1,052,919	07/24/2019	12/31/2069
48128B-AG-6	JPMORGAN CHASE & CO			1	2.B FE	11,000,000	103.3750	11,371,250	11,000,000	11,000,000					4.600	4.600	FA	210,833	264,242	01/15/2020	12/31/2070
48203R-AG-9	JUNIPER NETWORKS INC			1	2.B FE	11,934,050	111.6290	13,490,365	12,085,000	12,018,470		18,802			4.500	4.680	MS	160,126	543,825	02/23/2016	03/15/2024
48203R-AJ-3	JUNIPER NETWORKS INC			1,2	2.B FE	13,983,620	113.8160	15,934,240	14,000,000	13,991,613		1,671			4.350	4.360	JD	27,067	609,000	02/25/2015	06/15/2025
48203R-AN-4	JUNIPER NETWORKS INC			1	2.B FE	219,947	101.2380	222,724	220,000	219,948		1			1.200	1.200	JD	154		12/03/2020	12/10/2025
482480-AG-5	KLA-TENCOR CORPORATION			1,2	2.A FE	995,220	119.9910	1,199,910	1,000,000	995,921		411			4.100	4.150	MS	13,667	41,000	03/13/2019	03/15/2029
48252A-AA-9	KKR GROUP FINANCE CO VI LLC			1,2	1.F FE	28,319,407	117.2460	33,333,038	28,430,000	28,327,607		8,199			3.750	3.800	JJ	533,063	533,063	04/14/2020	07/01/2029
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1	1.F FE	27,879,691	111.2990	31,197,110	28,030,000	27,881,060		1,369			3.500	3.520	FA	343,368		12/07/2020	08/25/2050
48305Q-AB-9	KAISER FOUNDATION HOSPITALS				1.D FE	2,031,945	137.4170	2,061,255	1,500,000	2,017,316		(14,629)			4.875	2.720	AO	18,281	73,125	03/03/2020	04/01/2042
487312-AB-6	KEENAN FORT DETRICK ENERGY				1.C FE	10,111,797	125.0000	12,639,746	10,111,797	10,111,797					7.750	7.750	MN	101,746	783,664	02/03/2009	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY			1	1.D FE	9,994,647	104.4360	10,438,009	9,994,647	9,994,647					4.170	4.170	MN	53,255	416,488	04/03/2019	11/15/2048
487526-AB-1	KEHE DISTRIBUTORS LLC/FI			1,2	4.C FE	1,500,000	112.4840	1,687,260	1,500,000	1,500,000					8.625	8.620	AO	32,344	139,797	09/11/2019	10/15/2026
487836-BW-7	KELLOGG COMPANY			2	2.B FE	16,541,236	119.8140	19,889,124	16,600,000	16,554,321		5,155			4.300	4.340	MN	91,208	713,800	05/07/2018	05/15/2028
488401-AB-6	KEMPER CORP			1,2	2.C FE	22,509,575	111.1660	25,012,350	22,500,000	22,504,313		(1,067)			4.350	4.340	FA	369,750	978,750	05/28/2015	02/15/2025
49326E-ED-1	KEYCORP				2.A FE	9,241,398	101.0520	9,347,310	9,250,000	9,249,751		1,056			5.100	5.110	MS	127,110	471,750	03/21/2011	03/24/2021
49725V-AB-8	KIOWA POWER				2.A FE	883,460	100.3760	890,233	886,898	886,797		(2,569)			5.737	5.780	MJSD	141	50,881	01/05/2006	03/30/2021
50076Q-AE-6	KRAFT FOODS GROUP INC				3.A FE	28,055,315	117.3310	32,510,073	27,708,000	28,056,175		860			5.000	4.890	JD	103,905	1,240,400	10/06/2020	06/04/2042
50077L-AB-2	KRAFT HEINZ FOODS CO			1	3.A FE	3,505,000	108.1980	4,327,920	4,000,000	3,512,271		7,271			4.375	5.230	JD	14,583	175,000	03/23/2020	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1	3.A FE	19,370,222	118.9090	22,813,881	19,186,000	19,366,206		(4,016)			5.200	5.120	JJ	460,038	493,636	10/21/2020	07/15/2045
50077L-AW-6	KRAFT HEINZ FOODS CO			1	3.A FE	19,678,490	111.8700	25,170,750	22,500,000	19,741,651		63,161			4.625	5.670	AO	260,156	987,437	10/22/2020	10/01/2039
50077L-AY-2	KRAFT HEINZ FOODS CO			1	3.A FE	10,076,455	116.6670	11,153,365	9,560,000	10,074,588		(1,867)			4.875	4.530	AO	116,513		11/30/2020	10/01/2049
50077L-BG-0	KRAFT HEINZ FOODS CO			1	3.A FE	14,179,250	126.2830	17,237,630	13,650,000	14,177,458		(1,792)			5.500	5.230	JD	89,299	402,485	10/06/2020	06/01/2050

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
501044-DE-8	KROGER CO			2	2.A FE	2,692,770	109.3430	3,280,290	3,000,000	2,769,449		33,889			2.650	4.120	AO	19,875	79,500	09/04/2018	10/15/2026
501044-DL-2	KROGER CO			1,2	2.A FE	497,015	123.2010	616,005	500,000	497,494		254			4.500	4.570	JJ	11,250	22,500	01/07/2019	01/15/2029
50106G-AE-2	KRONOS ACQ / KIK CUSTOM			1	4.C FE	2,200,000	104.5000	2,299,000	2,200,000	2,200,000					5.000	5.000	JD	2,750		12/17/2020	12/31/2026
50188C-AB-8	LCOR REPACK TRUST SERIES A	@		1,2	1.F PL	22,093,916	34.4500	27,904,500	81,000,000	27,786,349		1,078,849				3.990	N/A			03/13/2015	09/16/2032
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48			2	2.B PL	148,750,543	104.8500	155,413,648	148,224,748	148,703,447		(18,378)			5.900	5.860	JD	245,398	8,869,200	08/18/2016	06/21/2048
50587K-A#-8	LAFARGEHOLCIM FINANCE US LLC				2.B YE	2,000,000	126.0910	2,521,825	2,000,000	2,000,000					5.030	5.030	MN	16,767	100,600	09/26/2018	11/15/2030
513774-AA-7	LANCASHIRE HOLDINGS LTD			1	2.B FE	18,680,063	108.1430	20,276,775	18,750,000	18,734,634		8,129			5.700	5.740	AO	267,188	1,068,750	10/05/2012	10/01/2022
521865-AZ-8	LEAR CORPORATION			1	2.B FE	14,992,692	123.5500	16,450,683	13,315,000	14,987,689		(5,003)			5.250	4.450	MN	89,321	271,556	12/01/2020	05/15/2049
521865-BA-2	LEAR CORPORATION			1	2.B FE	631,281	114.4150	652,166	570,000	630,166		(1,114)			4.250	2.780	MN	3,095	12,113	10/28/2020	05/15/2029
52532X-AC-9	LEIDOS INC			1	2.C FE	1,195,704	111.9340	1,343,208	1,200,000	1,196,219		515			3.625	3.700	MN	5,558	22,075	05/07/2020	05/15/2025
52532X-AE-5	LEIDOS INC			1	2.C FE	9,378,020	119.9120	11,391,640	9,500,000	9,384,225		6,205			4.375	4.530	MN	53,108	211,276	05/07/2020	05/15/2030
526602-AD-9	LEONARD WOOD FAMILY				2.A FE	15,748,900	128.5870	20,140,231	15,662,727	15,734,628		(1,362)			5.609	5.570	JJ	405,096	878,522	09/29/2005	01/15/2050
526602-AN-7	LEONARD WOOD FAMILY				2.A FE	3,036,206	120.3860	3,771,908	3,133,178	3,065,607		2,780			5.509	5.720	JJ	79,591	172,607	11/03/2005	07/15/2040
529043-AC-5	LEXINGTON RLTY TR 4.25 15JUN23			1,2	2.C FE	21,785,720	106.5000	23,430,000	22,000,000	21,938,551		23,219			4.250	4.370	JD	41,556	935,000	06/03/2013	06/15/2023
529043-AC-5	LEXINGTON REALTY TRUST			2	2.B FE	3,991,696	106.5590	4,324,164	4,058,000	4,022,844		13,225			4.250	4.620	JD	7,665	172,465	07/30/2018	06/15/2023
529043-AD-3	LEXINGTON REALTY TRUST			1,2	2.B FE	10,461,605	108.8860	11,433,030	10,500,000	10,481,102		4,947			4.400	4.450	JD	20,533	462,000	03/29/2017	06/15/2024
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1	2.B FE	12,899,478	119.7510	15,567,630	13,000,000	12,900,039		561			3.950	3.980	MN	65,614	268,161	05/06/2020	05/15/2060
534187-BK-4	LINCOLN NATIONAL CORPORATION			1	2.A FE	2,245,073	114.7700	2,582,325	2,250,000	2,245,248		175			3.400	3.420	JJ	35,275	12,750	05/08/2020	01/15/2031
534187-BL-2	LINCOLN NATIONAL CORPORATION			1	2.A FE	29,374,128	129.2320	37,994,208	29,400,000	29,374,128					4.375	4.380	JD	75,396	750,312	05/08/2020	06/15/2050
536797-AF-0	LITHIA MOTORS INC			1	3.B FE	4,400,000	107.4370	4,727,228	4,400,000	4,400,000					4.375	4.370	JJ	43,847		09/30/2020	01/15/2031
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1	4.A FE	29,000,000	111.9800	32,474,200	29,000,000	29,000,000					6.500	6.500	MN	240,861	916,319	05/13/2020	05/15/2027
540424-AP-3	LOEWS CORPORATION			1	1.G FE	878,210	136.5990	1,365,990	1,000,000	909,942		3,657			6.000	7.010	FA	25,000	60,000	07/02/2008	02/01/2035
548661-DV-6	LOWES COS INC			1	2.A FE	11,943,960	136.1750	16,341,000	12,000,000	11,944,897		937			5.000	5.030	AO	126,667	331,667	03/24/2020	04/15/2040
55261F-AG-9	M&T BANK CORP			1,2	2.B FE	7,334,375	111.0000	8,047,500	7,250,000	7,283,146		(9,484)			6.450	6.270	FA	176,658	467,625	10/10/2014	12/31/2049
55261F-AH-7	M&T BANK CORPORATION				2.C FE	26,699,970	108.8750	29,069,625	26,700,000	26,699,993		1			5.125	5.120	MN	228,063	1,368,375	11/09/2016	12/31/2049
55261F-AL-8	M&T BANK CORPORATION				2.C FE	38,000,000	105.7500	40,185,000	38,000,000	38,000,000					5.000	5.000	FA	791,667	1,905,278	07/23/2019	12/31/2069
55336V-AA-8	MPLX LP			2	2.B FE	1,976,480	111.8560	2,237,120	2,000,000	1,988,806		2,435			4.000	4.140	FA	30,222	80,000	06/18/2015	02/15/2025
55336V-AG-5	MARATHON PETROLEUM CORP			1,2	2.B FE	3,059,100	114.7780	3,443,340	3,000,000	3,029,839		(7,265)			4.875	4.570	JD	12,188	146,250	08/15/2016	12/01/2024
55336V-AG-5	MPLX LP		RA	1,2	2.B FE	5,003,145	114.7780	5,624,122	4,900,000	4,953,284		(12,990)			4.875	4.550	JD	19,906	238,875	11/17/2016	12/01/2024
55336V-AJ-9	MPLX LP				2.B FE	4,068,640	115.5070	4,620,280	4,000,000	4,037,118		(7,846)			4.875	4.620	JD	113,750	97,500	08/15/2016	06/01/2025
55336V-AJ-9	MPLX LP			1,2	2.B FE	10,603,830	115.5940	12,021,776	10,400,000	10,512,584		(23,853)			4.875	4.580	JD	42,250	604,500	12/13/2016	06/01/2025
55336V-AP-5	MPLX LP			1	2.B FE	16,404,104	119.0800	18,147,792	15,240,000	16,402,064		(2,040)			4.900	4.470	AO	157,649	220,500	12/07/2020	04/15/2058
55336V-BH-2	MPLX LP				2.B FE	11,900,621	100.0180	11,902,142	11,900,000	11,900,000		(452)			1.330	1.330	MJSD	10,115	236,948	09/04/2019	09/09/2022
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	6,991,250	119.3090	8,351,630	7,000,000	6,994,938		839			5.000	5.010	MS	116,667	350,000	02/22/2016	03/01/2026
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	2,460,993	125.8890	2,662,552	2,115,000	2,459,347		(1,646)			4.850	3.880	FA	42,741		09/30/2020	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	13,714,813	112.9240	14,115,500	12,500,000	13,713,764		(1,049)			3.950	3.420	MS	164,583		12/09/2020	03/01/2050
56081#-BN-9	MAJOR LEAGUE BASEBALL TRUST				1.F FE	2,000,000	101.1830	2,023,655	2,000,000	2,000,000					3.530	3.530	JD	5,883	70,600	10/03/2017	12/10/2032
49271V-AE-0	MAPLE ESCROW SUBSIDIARY INC				2.B FE	6,000,000	101.2560	6,075,360	6,000,000	6,000,000					3.551	3.550	MN	35,510	213,060	05/14/2018	05/25/2021
49271V-AF-7	MAPLE ESCROW SUBSIDIARY INC			2	2.B FE	24,100,000	121.7100	29,332,110	24,100,000	24,100,000					4.597	4.590	MN	110,788	1,107,877	05/14/2018	05/25/2028
49271V-AG-5	MAPLE ESCROW SUBSIDIARY INC			2	2.B FE	14,950,000	108.7170	16,253,192	14,950,000	14,950,000					4.057	4.050	MN	60,652	606,522	05/14/2018	05/25/2023
49271V-AC-4	MAPLE ESCROW SUBSIDIARY INC			2	2.B FE	1,000,000	134.5640	1,345,645	1,000,000	1,000,000					4.985	4.980	MN	8,308	49,850	05/14/2018	05/25/2038
56540#-AB-1	MAPLELEAF MIDSTREAM INVESTMENTS LL				3.A PL	4,000,000	117.0760	4,683,032	4,000,000	4,000,000					4.980	4.980	JJ	99,600	199,200	09/19/2018	09/30/2028
565849-AE-6	MARATHON OIL CORP				2.C FE	15,746,772	123.5360	17,684,178	14,315,000	15,737,121		(9,651)			6.600	5.660	AO	236,198	297,000	11/30/2020	10/01/2037
56585A-BG-6	MARATHON PETROLEUM CORP			1	2.B FE	294,826	108.6340	320,470	295,000	294,862		36			4.500	4.520	MN	2,213	6,785	04/27/2020	05/01/2023
57169*-BA-4	MARS INC				1.F	22,000,000	111.1930	24,462,465	22,000,000	22,000,000					3.340	3.340	MS	191,864	734,800	09/09/2016	09/27/2036
57169*-BB-2	MARS INC				1.F	3,092,820	113.8690	3,416,067	3,000,000	3,089,011		(2,926)			3.570	3.370	MS	27,965	107,100	08/01/2019	09/27/2041
57169*-BL-0	MARS INC				1.F	70,000,000	121.1440	84,800,476	70,000,000	70,000,000					4.070	4.070	MS	949,667	2,849,000	03/09/2017	03/29/2037
57169*-BM-8	MARS INC				1.F	2,000,000	126.9990	2,539,973	2,000,000	2,000,000					4.270	4.270	MS	28,467	85,400	03/09/2017	03/29/2042
571748-BH-4	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	17,484,425	134.6880	23,570,400	17,500,000	17,484,425					4.750	4.750	MS	244,757	831,250	01/08/2019	03/15/2039
571903-AN-3	MARRIOTT INTERNATIONAL INC			2	2.C FE	4,987,750	100.1540	5,007,700	5,000,000	4,999,598		2,385			2.875	2.920	MS	47,917	143,750	09/09/2015	03/01/2021

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
571903-BD-4	MARRIOTT INTERNATIONAL INC			1	2.C FE	45,873,129	117.0150	52,422,720	44,800,000	45,737,881		(135,247)			5.750	5.200	MN	429,333	1,394,662	04/15/2020	05/01/2025
571903-BE-2	MARRIOTT INTERNATIONAL INC			1	2.C FE	4,521,745	117.4220	5,342,701	4,550,000	4,522,968		1,224			4.625	4.700	JD	11,151	113,332	05/28/2020	06/15/2030
571903-BF-9	MARRIOTT INTERNATIONAL INC			1	2.C FE	555,957	109.6060	613,794	560,000	556,040		83			3.500	3.570	AO	7,459		08/12/2020	10/15/2032
574599-BM-7	MASCO CORPORATION			1	2.C FE	16,170,523	125.6240	17,022,052	13,550,000	16,152,337		(18,185)			4.500	3.380	MN	22,520	304,875	09/10/2020	05/15/2047
575767-AJ-7	MASSACHUSETTS MUTUAL LIFE INSURANC			1,2	1.D FE	6,827,809	129.0030	6,824,259	5,290,000	6,766,442		(47,311)			5.375	3.480	JD	23,695	284,338	09/06/2019	12/01/2041
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANC				1.D FE	2,295,937	109.2410	2,294,065	2,100,000	2,295,476		(461)			3.375	2.900	AO	14,963	5,873	12/07/2020	04/15/2050
57763R-AA-5	MAUSER PACKAGING SOLUTIONS HOLDING			1	4.C FE	2,821,500	104.0000	2,964,000	2,850,000	2,825,347		3,847			8.500	8.800	AO	51,142	106,321	05/04/2020	04/15/2024
57888@-AB-1	MAVERICK BIDCO INC 1L REV FUNDED			2	3.B PL	983,333	95.1970	936,105	983,333	983,333					7.250	7.250	JAJO			03/20/2020	04/28/2023
58013M-EK-6	MCDONALDS CORPORATION				2.A FE	2,351,448	132.7310	2,920,082	2,200,000	2,335,470		(4,302)			4.875	4.400	JJ	53,625	107,250	01/10/2017	07/15/2040
58013M-FC-3	MCDONALDS CORPORATION			2	2.A FE	995,090	129.9390	1,299,390	1,000,000	995,406		91			4.450	4.480	MS	14,833	44,500	03/06/2017	03/01/2047
580638-AC-8	MCGRAW-HILL GLOBAL ED			2	5.B FE	252,980	91.3640	240,287	263,000	257,272		1,409			7.875	8.630	MN	2,646	20,711	09/07/2017	05/15/2024
581557-BC-8	MCKESSON CORP			1,2	2.B FE	726,200	126.1870	820,216	650,000	723,610		(1,932)			4.883	4.110	MS	9,346	31,740	08/20/2019	03/15/2044
58551T-AA-5	MELLON CAPITAL IV			1,2	2.A FE	4,000,000	99.6250	3,985,000	4,000,000	4,000,000					4.000	4.000	MJSD	4,889	163,111	06/12/2007	06/29/2049
589331-AT-4	MERCK & CO INC			2	1.E FE	1,522,250	103.4230	1,551,345	1,500,000	1,512,950		(8,683)			2.400	1.790	MS	12,000	36,000	12/05/2019	09/15/2022
59022C-AJ-2	BANK OF AMERICA CORP				2.A FE	1,167,680	145.8310	1,458,310	1,000,000	1,145,503		(6,058)			6.110	4.760	JJ	30,550	61,100	01/24/2017	01/29/2037
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2	2.B FE	24,927,214	141.2500	35,035,650	24,804,000	24,837,800		(22,179)			7.875	7.760	JD	86,814	1,953,315	04/19/2017	12/15/2067
59156R-BS-6	METLIFE CAPITAL TRUST X			1,2	2.B FE	8,540,000	152.4640	12,959,440	8,500,000	8,531,158		(1,347)			9.250	9.190	AO	181,274	786,250	10/05/2011	04/08/2068
59156R-AP-3	METLIFE INC			1,2	2.B FE	9,156,444	129.4860	12,495,399	9,650,000	9,169,299		1,428			6.400	6.750	JD	27,449	617,600	12/04/2007	12/15/2066
59156R-AV-0	METLIFE INC			2	2.B FE	21,711,333	171.5230	23,119,585	13,479,000	20,538,148		(347,989)			10.750	5.290	FA	603,747	1,448,993	09/28/2017	08/01/2039
59156R-BP-2	METLIFE INC			1,2	2.B FE	1,262,000	99.7500	1,258,845	1,262,000	1,262,000					3.825	3.820	JD	14,081	64,574	05/27/2015	12/31/2049
59156R-BS-6	METLIFE INC			2	2.B FE	14,418,310	152.5150	14,941,895	9,797,000	13,707,409		(228,236)			9.250	4.880	AO	208,935	906,223	12/08/2017	04/08/2068
591863-AA-3	METROPOLITAN DETROIT AREA HOSPITAL			4	1.G FE	10,700,000	108.0860	11,565,202	10,700,000	10,700,000					4.480	4.480	JD	39,947	479,360	04/16/2019	12/01/2029
591894-CC-2	METROPOLITAN EDISON COMPANY			1,2	3.A FE	499,390	113.2770	566,385	500,000	499,487		53			4.300	4.310	JJ	10,750	21,500	01/07/2019	01/15/2029
594918-AW-4	MICROSOFT CORPORATION	C		1,2	1.A FE	4,975,400	109.2570	5,462,850	5,000,000	4,991,778		2,587			3.625	3.680	JD	8,056	271,875	12/03/2013	12/15/2023
594918-BZ-6	MICROSOFT CORPORATION			2	1.A FE	1,995,660	131.4070	2,628,140	2,000,000	1,996,246		162			4.100	4.110	FA	34,167	82,000	01/30/2017	02/06/2037
595017-AQ-7	MICROCHIP TECHNOLOGY INCORPORATED				2.C FE	622,455	104.6460	648,805	620,000	622,015		(441)			2.670	2.540	MS	5,518	4,230	05/27/2020	09/01/2023
595017-AV-6	MICROCHIP TECHNOLOGY INCORPORATED				2.C FE	650,000	100.3060	651,989	650,000	650,000					0.972	0.970	FA	246		12/14/2020	02/15/2024
59524E-AB-8	MID-ATLANTIC MILITRY CO				1.E FE	51,324,175	124.8130	63,576,076	50,937,063	51,373,427		(10,966)			5.240	5.150	FA	1,121,140	2,596,305	03/02/2020	08/01/2050
59524E-AC-6	MIDATL 5.30 8/50				2.B FE	57,696,377	113.6400	67,856,787	59,712,062	57,866,009		64,730			5.300	5.580	FA	1,318,641	3,164,739	10/07/2016	08/01/2050
598329-AB-6	MIDWEST FAM HSG				1.E FE	38,512,084	121.8460	48,682,561	39,954,172	38,663,249		28,175			5.521	5.740	JJ	1,102,935	2,205,870	05/31/2006	01/01/2051
598329-AC-4	MWFAM 5.531 1/51				1.G FE	2,532,212	118.9880	3,047,773	2,561,412	2,538,621		771			5.531	5.610	JJ	70,836	141,672	09/27/2006	01/01/2051
598329-AE-0	MWFAM 6.631 01/01/51				2.C FE	2,196,190	119.6580	2,212,983	1,849,423	2,195,533		(657)			6.631	5.360	JJ	61,318		10/22/2020	01/01/2051
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY			1	2.B FE	25,430,744	104.9180	26,486,549	25,245,000	25,426,456		(4,288)			4.625	4.510	AO	291,895	336,931	11/16/2020	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1	2.C PL	64,631,875	103.7500	67,904,375	65,450,000	64,677,654		45,779			6.500	6.720	MJSD	118,174	1,997,134	06/25/2020	06/20/2027
603158-AA-4	MINERALS TECHNOLOGIES INC			1	3.C FE	7,400,000	104.8900	7,761,860	7,400,000	7,400,000					5.000	5.000	JJ	186,028		06/24/2020	07/01/2028
60871R-AD-2	MOLSON COORS BREWING CO			1	2.C FE	3,773,963	125.3290	4,233,614	3,378,000	3,769,425		(4,538)			5.000	4.170	MN	28,150	84,450	07/29/2020	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO			1	2.C FE	4,123,720	114.7500	4,590,000	4,000,000	4,122,587		(1,133)			4.200	4.000	JJ	77,467		07/28/2020	07/15/2046
617446-7X-1	MORGAN STANLEY				2.A FE	12,841,305	119.7070	15,442,203	12,900,000	12,871,750		4,969			5.000	5.050	MN	66,292	645,000	11/19/2013	11/24/2025
61747Y-DU-6	MORGAN STANLEY				2.B FE	6,996,010	108.5600	7,599,200	7,000,000	6,998,892		433			4.100	4.100	MN	31,092	287,000	05/16/2013	05/22/2023
61761J-3R-8	MORGAN STANLEY				2.A FE	1,986,400	112.0670	2,241,340	2,000,000	1,990,056		877			3.125	3.170	JJ	31,250	62,500	07/20/2016	07/27/2026
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT				1.F FE	76,800,000	109.6300	84,195,840	76,800,000	76,800,000					0.500	0.500	JAJO	273,221	764,800	10/17/2019	10/23/2029
617700-A*-0	MORNINGSTAR INC				2.B	3,000,000	94.5520	2,836,560	3,000,000	3,000,000					2.320	2.320	AO	12,567		09/23/2020	10/26/2030
620076-BE-8	MOTOROLA SOLUTIONS INC				2.C FE	135,094	127.4430	178,420	140,000	135,311		91			5.500	5.760	MS	2,567	7,700	08/06/2018	09/01/2044
623115-AF-9	MOUNT SINAI			1	1.G FE	5,876,824	109.2780	6,210,269	5,683,000	5,876,563		(261)			3.391	3.200	JJ	52,995		12/07/2020	07/01/2050
624758-AE-8	MUELLER WATER PRODUCTS INC			1	3.C FE	365,750	103.9810	363,934	350,000	364,606		(1,144)			5.500	2.270	JD	856	9,625	11/19/2020	06/15/2026
626738-AD-0	MURPHY OIL USA INC			2	3.B FE	700,000	106.1060	742,742	700,000	700,000					5.625	5.620	MN	6,563	39,375	04/20/2017	05/01/2027
62886E-AX-6	NCR CORPORATION			1	4.C FE	1,000,000	111.4890	1,114,890	1,000,000	1,000,000					8.125	8.120	AO	17,153	41,076	04/07/2020	04/15/2025
62886E-AZ-1	NCR CORPORATION			1	4.C FE	19,204,708	107.4370	20,656,912	19,227,000	19,205,141		434			5.250	5.260	AO	367,316		09/28/2020	10/01/2030
62912X-AC-8	NGPL PIPECO LLC				2.C FE	15,821,236	135.4140	16,649,151	12,295,000	15,800,949		(20,287)			7.768	5.210	JD	73,850	435,260	12/16/2020	12/15/2037

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
62927#-AT-3	NFL VENTURES LP				1.E FE	21,000,000	99.0140	20,793,031	21,000,000	21,000,000					3.420	3.420	AO	237,405		08/18/2020	04/15/2045
629377-CP-5	NRG ENERGY INC			1	2.C FE	2,346,687	105.3080	2,474,738	2,350,000	2,346,722		35			2.450	2.470	JD	4,638		11/17/2020	12/02/2027
63254A-AR-9	NATIONAL AUSTRALIA BANK LIMITED (N				1.D FE	14,957,250	100.8510	15,127,650	15,000,000	14,995,296		8,808			1.875	1.930	JJ	140,625	281,250	07/05/2016	07/12/2021
63307C-AE-1	NTL BANK OF CANADA VAR RATE NOTE 1			5	1.F FE	30,000,000	123.2440	36,973,217	30,000,000	30,000,000					2.030	2.030	FMAN	55,775	1,350,000	07/25/2014	07/28/2044
63307C-AF-8	NTL BANK OF CANADA VAR RATE NOTE 1			5	1.F FE	15,000,000	123.2410	18,486,107	15,000,000	15,000,000					2.030	2.030	FMAN	27,888	675,000	07/25/2014	07/29/2044
636180-BM-2	NATIONAL FUEL GAS CO			1,2	2.C FE	1,139,611	112.2910	1,235,201	1,100,000	1,122,189		(4,555)			5.200	4.670	JJ	26,376	57,200	11/14/2016	07/15/2025
636792-AB-9	NATIONAL LIFE OF VERMONT			2	1.G FE	39,894,050	108.5050	43,402,000	40,000,000	39,895,617		478			5.250	5.260	JJ	945,000	2,100,000	04/23/2019	07/19/2068
637138-AC-2	NATIONAL PENN BANCSHARES INC				1.G FE	17,150,000	111.8710	19,185,877	17,150,000	17,150,000					4.250	4.250	MS	184,243	728,875	09/11/2014	09/30/2024
637432-MG-7	NATIONAL RURAL UTILITIES 12/15/21			5	1.F FE	1,657,000	104.1600	1,725,931	1,657,000	1,657,000					2.710	2.710	JD	1,996	44,905	10/20/2009	12/15/2021
637432-MJ-1	NATIONAL RURAL UTILITIES 12/15/23			5	1.F FE	1,098,000	111.1600	1,220,537	1,098,000	1,098,000					2.560	2.560	JD	1,249	30,901	10/20/2009	12/15/2023
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPAN			1	1.G FE	105,373,905	100.7020	106,361,452	105,620,000	105,376,631		2,726			4.350	4.360	AO	778,507	2,297,235	04/27/2020	04/30/2050
64128X-AG-5	NEUBERGER BERMAN GRP/FIN			2	2.B FE	13,591,085	113.0540	15,488,398	13,700,000	13,626,727		9,993			4.500	4.600	MS	181,525	616,500	03/09/2017	03/15/2027
650035-6B-9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	985,550	110.7980	1,107,980	1,000,000	987,986		857			3.470	3.600	MS	10,217	34,700	01/10/2018	03/15/2032
65158N-AB-8	NEWMARK GROUP INC			2	3.A FE	1,484,055	108.6460	1,629,688	1,500,000	1,490,260		3,001			6.125	6.370	MN	42,365	61,250	11/01/2018	11/15/2023
65158N-AB-8	NEWMARK GROUP INC			1	2.C FE	401,188	108.8250	435,300	400,000	401,073		(114)			6.125	6.020	MN	3,131	42,875	07/20/2020	11/15/2023
254687-DB-9	21ST CENTY FOX AMER INC 8.5 23FEB25				1.G FE	4,021,050	130.7230	4,313,859	3,300,000	3,573,622		(56,308)			8.500	6.190	FA	99,733	280,500	07/23/2010	02/23/2025
254687-FY-7	21ST CENTY FOX AMER IN 6.55 15MAR33				1.G FE	4,954,476	137.1180	6,855,885	5,000,000	4,970,755		1,519			6.550	6.620	MS	96,431	327,500	04/30/2003	03/15/2033
65342R-AC-4	NFP CORP			1	4.B FE	56,000,000	107.9370	60,444,720	56,000,000	56,000,000					7.000	7.000	MN	500,889	2,036,222	05/04/2020	05/15/2025
65409Q-BF-8	NIELSEN FINANCE LLC/CO			1	4.B FE	20,000,000	113.3120	22,662,400	20,000,000	20,000,000					5.875	5.870	AO	316,597		09/10/2020	10/01/2030
65473Q-BF-9	NISOURCE FINANCE CORPORATION			2	2.B FE	499,590	127.0880	635,440	500,000	499,612		8			4.375	4.380	MN	2,795	21,875	05/11/2017	05/15/2047
664175-AA-4	GMH MILITARY HSG NAVY NE				2.B FE	45,844,847	99.2780	43,471,851	43,788,000	45,636,333		(36,224)			6.298	5.900	AO	582,196	2,757,768	05/05/2015	10/15/2049
664175-AB-2	GMHMIL 6.448 10/49				2.B FE	13,416,819	125.4950	18,014,807	14,355,000	13,584,561		15,472			6.448	7.000	AO	195,407	925,610	04/30/2008	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE				3.A FE	23,399,607	121.1410	29,085,954	24,010,000	23,446,629		13,928			6.298	6.530	AO	319,232	1,512,150	05/01/2017	10/15/2049
665228-H#-2	NICOR GAS				1.D IF	6,000,000	97.9700	5,878,193	6,000,000	6,000,000					2.770	2.770	MS	55,862		08/11/2020	08/31/2050
665859-AQ-7	NORTHERN TRUST CORPORATION			1,2	2.A FE	55,119,500	107.0000	59,037,250	55,175,000	55,122,685		836			4.600	4.600	AO	634,513	2,538,050	02/13/2017	12/31/2049
666807-BE-1	NORTHROP GRUMMAN CORP			1,2	2.B FE	3,778,847	100.6200	3,722,940	3,700,000	3,710,377		(50,003)			3.500	2.120	MS	38,131	129,500	08/14/2019	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.B FE	2,812,290	107.5690	3,227,070	3,000,000	2,942,473		20,727			3.250	4.030	FA	40,625	97,500	12/04/2013	08/01/2023
666807-BJ-0	NORTHROP GRUMMAN CORP			2	2.B FE	930,700	122.1310	1,221,310	1,000,000	935,921		1,444			3.850	4.260	AO	9,625	38,500	03/09/2017	04/15/2045
667274-AA-2	NORTHWELL HEALTHCARE INC			1	1.G FE	3,185,560	114.8310	3,215,268	2,800,000	3,184,689		(871)			3.979	3.170	MN	18,569		11/25/2020	11/01/2046
667294-AW-2	NORTHWEST AIRLINES CORPORATION				3.B FE	2,501,583	98.2070	2,459,786	2,504,701	2,504,275		412			7.041	7.050	AO	44,089	176,356	11/01/2012	10/01/2023
67052*-AB-2	ACETO (ATLAS) 1L REV FUNDED				4.C	400,000	91.0020	364,009	400,000	400,000					6.500	6.500	JAJO	4,622		12/14/2020	04/29/2025
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3.C FE	655,500	108.3220	920,737	850,000	655,491		(9)	195,000		6.000	5.980	JD	4,250	48,000	10/02/2020	06/01/2026
67059T-AH-8	NUSTAR LOGISTICS LP			1	3.C FE	32,379,514	113.4670	36,587,434	32,245,000	32,377,411		(2,103)			6.375	6.310	AO	598,814		10/30/2020	10/01/2030
67079B-AE-0	NUTRITION & BIOSCIENCES INC			1	2.B FE	16,155,205	107.4630	17,355,275	16,150,000	16,155,137		(68)			3.268	3.260	MN	153,936		09/21/2020	11/15/2040
67079B-AF-7	NUTRITION & BIOSCIENCES INC			1	2.B FE	26,247,638	108.6320	28,515,900	26,250,000	26,247,638					3.468	3.460	JD	283,220		09/09/2020	12/01/2050
67080L-AA-3	NUVEEN LLC			2	1.C FE	2,982,090	119.5720	3,587,160	3,000,000	2,985,390		1,555			4.000	4.070	MN	20,000	120,000	10/17/2018	11/01/2028
67085K-AA-0	OFFUTT AFB AMERICA FIRST				1.G FE	13,212,345	125.3300	17,339,663	13,835,206	13,256,887		18,982			5.460	5.840	MS	251,801	755,402	02/21/2017	09/01/2050
674599-CE-3	OCCIDENTAL PETROLEUM CORP			1	3.C FE	557,117	100.0920	554,309	553,800	555,947		(3,311)			2.700	2.480	FA	5,649	32,063	12/05/2019	02/15/2023
674599-CQ-6	OCCIDENTAL PETROLEUM CORPORATION			2	3.B FE	9,201,900	98.0380	9,803,800	10,000,000	9,201,900			798,100		1.671	1.690	FMAN	21,816	256,427	08/06/2019	08/15/2022
674599-CU-7	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	4,048	101.0620	4,078	4,035	4,039		(7)			2.600	2.420	FA	44	109	08/14/2019	08/13/2021
674599-DE-2	OCCIDENTAL PETROLEUM CORPORATION				3.C FE	7,100,313	111.9370	14,271,968	12,750,000	7,240,729		140,416			7.875	16.650	MS	295,641	502,031	03/27/2020	09/15/2031
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATION				3.C FE	6,480,000	104.8500	14,154,750	13,500,000	6,562,921		82,921			6.450	15.070	MS	256,388	435,375	03/31/2020	09/15/2036
677071-AB-8	OHANA MILITARY				1.D FE	3,707,210	127.0370	4,446,295	3,500,000	3,601,345		(9,936)			6.043	5.580	AO	52,876	211,505	03/31/2006	10/01/2034

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677071-AC-6	OHANA MILITARY COMM LLC				1.D FE	22,307,405	143.4270	29,639,190	20,665,000	22,208,350		(37,987)			6.193	5.550	AO	319,946	1,279,783	03/05/2020	04/01/2049
677071-AF-9	OHANA 5.675 10/26				1.D FE	1,601,770	111.8600	1,571,275	1,404,680	1,523,506		(35,746)			5.675	2.920	AO	19,929	79,716	07/18/2016	10/01/2026
677071-AK-8	OHANA 5.88 10/51				1.F FE	22,808,423	130.4570	30,202,238	23,151,105	22,851,388		8,895			5.880	5.990	AO	345,079	1,361,285	02/14/2012	10/01/2051
677071-AN-2	OHANA 5.558 10/1/36				1.D FE	5,079,383	131.5800	7,184,268	5,460,000	5,216,720		14,754			5.558	6.110	AO	75,867	303,467	01/11/2008	10/01/2036
677071-AR-3	OHANA 5.658 10/51				1.F FE	23,089,879	128.2010	29,601,456	23,089,879	23,089,879					5.658	5.650	AO	326,606	1,306,425	10/31/2006	10/01/2051
677071-AV-4	OHANA 6.15 10/51			4	1.F FE	2,536,572	134.4120	2,551,588	1,898,333	2,518,048		(22,354)			6.150	3.720	AO	29,187	116,748	08/28/2019	10/01/2051
677071-AW-2	OHANA MILITARY COMM LLC				1.D FE	7,148,580	128.5690	8,843,266	6,878,226	7,136,939		(9,215)			5.334	5.000	AO	91,721	366,885	01/09/2019	10/01/2051
677415-CP-4	OHIO POWER CO				1.G FE	9,123,029	103.6520	8,914,072	8,600,000	8,810,319		(275,605)			5.375	2.060	AO	115,563	462,250	11/12/2019	10/01/2021
67773D-AF-2	OHIO VALLEY ELECTRIC CORPORATION			2	3.A	3,175,520	99.0000	3,168,000	3,200,000	3,189,765		4,437			5.146	5.380	MON	40,145	174,767	07/27/2017	08/04/2022
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORPORA			2	2.B FE	4,332,798	114.9820	5,220,183	4,540,000	4,378,855		24,448			3.875	4.590	FA	61,085	175,925	02/01/2019	08/26/2026
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC			1	1.G FE	59,321,337	108.2180	64,443,819	59,550,000	59,320,903		(434)			4.250	4.270	AO	703,021		09/25/2020	10/15/2050
68268N-AL-7	ONEOK PARTNERS LP			1,2	2.B FE	12,051,760	109.9750	13,197,000	12,000,000	12,015,343		(5,770)			5.000	4.940	MS	176,667	600,000	09/27/2013	09/15/2023
68389X-AH-8	ORACLE CORPORATION			1,2	1.G FE	25,531,248	154.2650	28,290,658	18,339,000	25,192,178		(262,245)			6.125	3.390	JJ	539,791	1,123,264	09/10/2019	07/08/2039
68389X-BE-4	ORACLE CORPORATION	C		1,2	1.G FE	27,857,990	122.9230	35,033,055	28,500,000	27,979,608		25,089			3.900	4.060	MN	142,025	1,111,500	04/19/2017	05/15/2035
68389X-BH-7	ORACLE CORPORATION			1	1.G FE	17,690,900	120.7600	20,529,200	17,000,000	17,573,618		(28,704)			3.850	3.550	JJ	301,797	654,500	08/29/2016	07/15/2036
68389X-BK-0	ORACLE CORPORATION			2	1.G FE	9,982,600	101.0180	10,101,800	10,000,000	9,997,518		3,464			1.900	1.930	MS	55,944	190,000	06/29/2016	09/15/2021
68389X-BP-9	ORACLE CORPORATION			2	1.G FE	30,705,693	120.7880	39,497,676	32,700,000	30,851,387		73,528			3.800	4.270	MN	158,777	1,242,600	12/28/2018	11/15/2037
686514-AN-0	ORLANDO HEALTH INC				1.F FE	2,917,000	100.4620	2,930,477	2,917,000	2,917,000					3.477	3.470	AO	23,666		09/30/2020	10/01/2042
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC			1,2	2.B FE	13,737,500	102.7250	14,972,169	14,575,000	13,793,170		7,789			6.750	7.190	FA	409,922	983,813	08/08/2011	12/31/2049
693475-AM-7	PNC FINANCIAL SERVICES			1,2	2.B FE	36,215,210	104.4340	38,034,863	36,420,000	36,230,716		2,807			4.850	4.880	JD	147,198	1,766,370	10/10/2014	12/29/2049
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC (			1,2	2.B FE	21,850,000	109.5000	23,925,750	21,850,000	21,850,000					5.000	5.000	MN	182,083	1,092,500	10/27/2016	12/31/2049
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION				1.G FE	1,995,120	118.5220	2,370,440	2,000,000	1,996,103		437			4.050	4.080	JJ	40,500	81,000	07/23/2018	07/26/2028
69403W-AC-1	NAVAL BASE SAN DIEGO 2006A CL1				2.B FE	6,000,000	123.0470	7,382,820	6,000,000	6,000,000					5.508	5.500	JJ	152,388	330,480	12/14/2006	07/15/2036
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2				2.B FE	6,326,124	125.3580	8,090,659	6,454,043	6,335,185		2,739			5.578	5.700	JJ	166,003	360,007	10/24/2012	07/15/2051
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3				2.B FE	11,867,993	116.5320	14,374,356	12,335,115	11,893,478		7,676			5.628	5.870	JJ	320,113	694,220	07/26/2013	07/15/2051
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPANY			1	2.C FE	5,007,287	119.2640	5,319,174	4,460,000	5,006,295		(992)			4.950	4.210	JJ	110,385		11/12/2020	07/01/2050
694476-AE-2	PACIFIC LIFECORP			1	1.G FE	1,984,640	111.4350	2,228,700	2,000,000	1,984,728		88			3.350	3.390	MS	19,728		09/10/2020	09/15/2050
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES				1.D FE	2,620,925	126.1490	3,153,725	2,500,000	2,607,247		(2,389)			5.912	5.520	JD	6,569	147,800	10/28/2015	06/15/2050
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2.B FE	13,281,250	105.4090	13,966,693	13,250,000	13,264,639		(3,524)			5.750	5.710	MS	249,726	761,875	09/22/2015	09/03/2024
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP			1,2	5.A FE	9,290,625	108.8050	10,118,865	9,300,000	9,291,164		(29)			8.500	8.500	MN	101,008	790,500	09/03/2019	05/15/2027
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST				2.B FE	94,217	110.9880	94,340	85,000	94,057		(160)			3.976	1.310	FA	1,277		12/02/2020	02/15/2025
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	44,352,349	106.6700	47,564,153	44,590,000	44,545,791		27,188			4.875	4.940	JJ	1,026,499	2,173,763	10/15/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING CO LP			1	2.B FE	991,400	107.4640	1,074,640	1,000,000	997,929		949			4.250	4.350	JJ	19,361	42,500	01/14/2013	01/17/2023
709599-AX-2	PENSKE TRUCK LEASING CO LP / PTL F			2	2.B FE	2,995,830	115.1670	3,455,010	3,000,000	2,997,176		387			4.200	4.210	AO	31,500	126,000	03/13/2017	04/01/2027
709599-BB-9	PENSKE TRUCK LEASING CO LP			2	2.B FE	9,979,600	109.2470	10,924,700	10,000,000	9,988,187		3,537			3.900	3.940	FA	162,500	390,000	05/07/2018	02/01/2024
709599-BE-3	PENSKE TRUCK LEASING CO LP / PTL F			1,2	2.B FE	997,320	115.8810	1,158,810	1,000,000	997,959		356			4.450	4.490	JJ	22,250	44,500	01/22/2019	01/29/2026
714046-AG-4	PERKINELMER INC			1	2.B FE	632,607	112.9050	688,721	610,000	631,301		(1,306)			3.300	2.830	MS	5,927	10,065	05/21/2020	09/15/2029
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC			1	2.A FE	1,983,160	98.5190	1,970,380	2,000,000	1,983,528		368			1.625	1.710	AO	8,125		09/28/2020	04/01/2031
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD			1,2	2.B FE	4,484,855	105.7600	4,759,200	4,500,000	4,531,706		4,363			5.500	4.940	JJ	114,125	192,500	10/14/2020	07/15/2022
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD			1,2	2.B FE	156,000,000	112.2550	175,117,800	156,000,000	156,000,000					4.950	4.950	JJ	3,560,700	7,507,500	07/12/2019	07/15/2039
71531Q-AC-5	PERSHING SQUARE HOLDINGS LTD			1	2.B FE	106,000,000	99.3170	105,276,020	106,000,000	106,000,000					3.000	3.000	JJ	1,113,000		08/24/2020	07/15/2032
717081-DT-7	PFIZER INC			1,2	1.F FE	3,425,475	146.7820	3,669,550	2,500,000	3,383,882		(31,869)			5.600	3.170	MS	41,222	140,000	09/05/2019	09/15/2040
717081-EM-1	PFIZER INC				1.F FE	1,994,460	101.9930	2,039,860	2,000,000	1,998,667		1,865			3.000	3.090	MS	20,000	60,000	09/11/2018	09/15/2021
71839#-AA-2	PHILLIES FUNDING LP				2.A PL	13,220,318	112.6610	14,894,171	13,220,318	13,220,318					6.210	6.200	JAJO	184,721	866,882	04/15/2005	07/10/2030
718546-AC-8	PHILLIPS 66 4.3 01APR22			2	2.A FE	3,072,450	104.7430	3,142,290	3,000,000	3,010,843		(8,305)			4.300	4.000	AO	32,250	129,000	05/22/2012	04/01/2022

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
718546-AH-7	PHILLIPS 66			1,2	2.A FE	11,362,624	139.2300	11,764,935	8,450,000	11,295,435		(55,277)			5.875	3.590	MN	82,740	365,719	08/10/2020	05/01/2042
718546-AK-0	PHILLIPS 66			1,2	2.A FE	35,083,759	121.1950	40,687,585	33,572,000	35,014,278		(86,724)			4.650	4.200	MN	199,474	1,561,098	09/09/2019	11/15/2034
718546-AS-3	PHILLIPS 66			2	2.A FE	5,000,000	100.0110	5,000,550	5,000,000	5,000,000					0.832	0.830	FMAN	7,051	83,277	02/26/2018	02/26/2021
718546-AU-8	PHILLIPS 66				2.A FE	9,239,363	107.1500	9,911,375	9,250,000	9,241,827		2,465			3.700	3.740	AO	80,809	168,273	04/07/2020	04/06/2023
718546-AV-6	PHILLIPS 66			1	2.A FE	6,596,436	112.7400	7,440,840	6,600,000	6,596,914		478			3.850	3.860	AO	57,878	127,050	04/07/2020	04/09/2025
71951Q-AA-0	PHYSICIANS REALTY LP			2	2.C FE	1,607,889	110.6020	1,797,283	1,625,000	1,612,611		1,699			4.300	4.440	MS	20,574	69,875	02/15/2018	03/15/2027
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE	25,330,000	118.6590	30,056,325	25,330,000	25,330,000					4.572	4.570	FA	437,500	1,158,088	04/02/2019	02/15/2029
72284L-AA-7	PINE STREET TRUST II			1,2	2.B FE	15,000,000	130.2380	19,535,700	15,000,000	15,000,000					5.568	5.560	FA	315,520	835,200	04/02/2019	02/15/2049
72650T-AA-6	PLAINS END FINANCING LLC				3.A FE	2,505,049	104.4980	2,617,717	2,505,049	2,505,049					6.010	6.010	JAJO	31,784	150,553	12/15/2006	04/15/2028
73102Q-AA-4	POLAR TANKERS INC	RA			1.G FE	22,267,385	124.3030	27,744,430	22,320,000	22,289,443		2,282			5.951	5.960	MN	188,171	1,328,263	01/13/2010	05/10/2037
73939V-AA-2	POWERTEAM SERVICES LLC			1	4.C FE	13,206,750	111.5110	14,273,408	12,800,000	13,203,680		(3,070)			9.033	8.220	AO	244,092	364,030	12/01/2020	12/04/2025
740816-AD-5	HARVRD 5 5/8 10/01/38			1	1.A FE	11,626,404	147.3710	16,955,034	11,505,000	11,597,916		(3,016)			5.625	5.550	AO	161,789	647,156	03/31/2008	10/01/2038
740816-AG-8	HARVRD 6.5 1/15/2039			1	1.A FE	1,992,700	161.8770	3,237,540	2,000,000	1,994,020		170			6.500	6.520	JJ	59,944	130,000	12/05/2008	01/15/2039
741531-FA-0	PRICOA GLOBAL FUNDING I				1.D FE	9,999,100	108.0090	10,800,900	10,000,000	9,999,484		182			3.450	3.450	MS	115,000	345,000	08/20/2018	09/01/2023
74164M-AA-6	PRIMERICA INC			1	1.G FE	15,974,880	106.5380	17,046,080	16,000,000	15,995,319		2,865			4.750	4.760	JJ	350,444	760,000	07/11/2012	07/15/2022
74166N-AA-2	PRIME SECURITY ONE MS INC			1,2	3.C FE	11,898,938	108.1250	14,759,063	13,650,000	12,025,244		93,220			4.875	6.340	JJ	306,841	665,438	09/18/2019	07/15/2032
74170*-AV-1	PRIME PROPERTY FUND LLC				1.F	8,500,000	118.8850	10,105,233	8,500,000	8,500,000					4.580	4.580	MN	57,314	389,300	10/10/2018	11/08/2033
741771-AA-7	PRINCESS JULIANA INTL				3.C FE	6,092,147	90.3960	5,531,747	6,119,460	6,103,673		1,872			5.500	5.570	MJSD	10,284	336,570	12/01/2017	12/20/2027
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC			1,2	2.B FE	36,925,313	96.2500	35,564,375	36,950,000	36,927,130		767			3.324	3.320	FMAN	156,945	1,509,330	05/05/2015	05/15/2055
74265L-M8-8	PRIVATE COLLEGES & UNIVS AUTH			2	1.C FE	6,839,130	114.5820	7,482,205	6,530,000	6,753,706		(34,746)			4.000	3.340	AO	65,300	261,200	06/19/2018	10/01/2038
743315-AJ-2	PROGRESSIVE CORP			1	1.F FE	6,599,059	136.6110	8,763,596	6,415,000	6,505,909		(8,289)			6.625	6.390	MS	141,665	424,994	09/25/2002	03/01/2029
744320-AL-6	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	10,000,000	107.4750	10,747,500	10,000,000	10,000,000					5.875	5.870	MS	172,986	587,500	08/06/2012	09/15/2042
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	4,999,700	107.2930	5,364,650	5,000,000	4,999,700					5.625	5.620	JD	12,500	281,250	11/14/2012	06/15/2043
744320-AN-2	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	2,943,750	106.3560	3,190,680	3,000,000	2,948,501		1,105			5.200	5.320	MS	45,933	156,000	07/07/2016	03/15/2044
744320-AV-4	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	21,000,000	108.9640	22,882,440	21,000,000	21,000,000					5.375	5.370	MN	144,229	1,128,750	05/13/2015	05/15/2045
744320-BH-4	PRUDENTIAL FINANCIAL INC				2.B FE	20,250,000	105.9030	21,445,358	20,250,000	20,250,000					3.700	3.700	AO	270,562		08/18/2020	10/01/2050
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC				1.G FE	1,179,420	140.3450	1,403,450	1,000,000	1,168,400		(4,940)			6.200	4.860	MN	10,333	62,000	09/05/2018	11/15/2040
74432Q-BT-1	PRUDENTIAL FINANCIAL INC				1.G FE	5,584,150	103.6490	5,182,450	5,000,000	5,105,372		(118,204)			4.500	2.050	MN	28,125	225,000	10/20/2016	11/16/2021
745332-CG-9	PUGET SOUND ENERGY INC			2	1.F FE	526,450	126.6680	633,340	500,000	524,352		(602)			4.300	3.980	MN	3,583	21,500	04/25/2017	05/20/2045
74736@-AB-0	QSPCF LP (QUANTUM PARTNERS)				1.G PL	5,316,000	100.2010	5,010,034	5,000,000	5,004,467		(72,210)			5.480	3.980	JJ	120,256	274,000	05/05/2016	01/23/2021
74762E-AF-9	QUANTA SERVICES INC			1	2.C FE	558,113	107.2450	600,572	560,000	558,155		42			2.900	2.930	AO	4,466		09/17/2020	10/01/2030
74834L-BC-3	QUEST DIAGNOSTICS INCORPORATED			1	2.B FE	2,171,440	109.7170	2,194,340	2,000,000	2,167,652		(3,788)			2.800	1.890	JD	156	35,311	09/24/2020	06/30/2031
74840L-AB-8	QUICKEN LOANS INC			2	3.B FE	823,100	106.9370	908,965	850,000	829,483		2,312			5.250	5.670	JJ	20,577	44,625	02/08/2018	01/15/2028
74986@-AZ-4	RREEF AMERICA REIT II INC				1.G	3,000,000	114.8190	3,444,578	3,000,000	3,000,000					4.190	4.190	AO	31,425	125,700	07/23/2018	10/23/2029
75419T-AA-1	RATTLER MIDSTREAM LP			1	3.A FE	4,000,000	105.8120	4,232,480	4,000,000	4,000,000					5.625	5.620	JJ	104,375		07/09/2020	07/15/2025
75774F-AC-6	REDSTONE 2051 AMBAC				1.F	3,695,000	110.2210	4,072,666	3,695,000	3,695,000					5.680	5.680	MS	69,959	209,876	11/20/2006	09/01/2051
759351-AL-3	REINSURANCE GROUP OF AMERICA INC	RA		1	2.A FE	24,497,296	110.5790	27,191,376	24,590,000	24,560,344		10,048			4.700	4.740	MS	340,298	1,155,730	09/19/2013	09/15/2023
759351-AM-1	REINSURANCE GROUP OF AMERICA INCOR			2	2.A FE	999,960	114.9310	1,149,310	1,000,000	999,960					3.950	3.950	MS	11,631	39,500	06/01/2016	09/15/2026
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR			1	2.A FE	13,641,778	109.9470	15,029,755	13,670,000	13,643,043		1,265			3.150	3.170	JD	20,976	222,479	06/05/2020	06/15/2030
759470-AY-3	RELIANCE HOLDING USA INC				2.A FE	17,101,180	104.7010	17,966,692	17,160,000	17,151,394		7,227			5.400	5.440	FA	352,638	926,640	05/24/2012	02/14/2022
75951A-AJ-7	RELIANCE STANDARD LIFE GLOBAL FUND				1.E FE	8,095,626	107.2930	8,690,733	8,100,000	8,097,521		850			3.850	3.860	MS	88,358	311,850	09/12/2018	09/19/2023
75972Y-AA-9	RENAISSANCERE FINANCE INC			2	1.G FE	3,548,867	109.7170	3,971,755	3,620,000	3,572,801		9,991			3.700	4.030	AO	33,485	133,940	07/18/2018	04/01/2025
75973Q-AA-5	RENAISSANCERE FINANCE INC			2	1.G FE	7,067,480	109.8230	8,264,181	7,525,000	7,175,101		45,790			3.450	4.270	JJ	129,806	259,613	07/30/2018	07/01/2027
76125G-AA-2	RESTLAS 2013 LLC				3.C PL	22,931,393	99.2500	22,759,407	22,931,393	22,931,393					5.000	5.000	JJ	560,545	1,146,570	08/27/2014	01/02/2022
761713-AT-3	REYNOLDS AMERICAN INC				2.B FE	3,925,898	139.1380	4,000,218	2,875,000	3,921,723		(4,175)			7.250	4.160	JD	9,264	85,913	12/09/2020	06/15/2037
761713-BA-3	REYNOLDS AMERICAN INC			2	2.B FE	2,263,860	126.5570	2,531,140	2,000,000	2,223,862		(11,229)			5.700	4.590	FA	43,067	114,000	03/08/2017	08/15/2035
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	36,040,457	127.9700	34,743,855	27,150,000	35,948,586		(91,871)			5.850	3.780	FA	600,015	794,138	08/04/2020	08/15/2045
771367-BY-4	ROCHESTER GAS & ELECTRIC			1	1.F FE	2,523,746	141.4650	3,044,327	2,152,000	2,385,944		(12,788)			6.375	5.190	MS	45,730	137,190	02/02/2009	09/01/2033
771367-CA-5	ROCHESTER GAS AND ELECTRIC CORP			1	1.F FE	9,150,000	161.6920	14,794,818	9,150,000	9,150,000					8.000	8.000	JD	61,000	732,000	12/19/2008	12/01/2033
77775*-BS-9	ROSENTHAL & ROSENTHAL INC				2.B PL	557,465	101.4260	546,249	538,571	543,915		(13,567)			6.400	4.290	JD	35,139		02/13/2018	06/24/2021
78081B-AE-3	ROYALTY PHARMA PLC			1	2.C FE	38,689,734	105.3000	42,330,600	40,200,000	38,707,020		17,286			3.300	3.560	MS	438,515		09/09/2020	09/02/2040

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78355H-KR-9	RYDER SYSTEM INC			1	2.B FE	3,100,871	111.5110	3,456,841	3,100,000	3,100,683		(188)			3.350	3.340	MS	34,617	32,886	05/06/2020	09/01/2025
784305-B*-4	SJW GROUP				1.G	3,000,000	107.1110	3,213,330	3,000,000	3,000,000					3.530	3.530	MN	17,650	112,666	09/20/2019	11/01/2039
78442P-GD-2	SLM CORP			1	3.A FE	15,100,000	105.8750	15,987,125	15,100,000	15,100,000					4.200	4.200	AO	109,223		10/26/2020	10/29/2025
785592-A*-7	SABINE PASS LIQUEFACTION				2.C FE	96,850,000	116.7690	113,090,988	96,850,000	96,850,000					5.000	5.000	MS	1,425,847	4,842,500	02/14/2017	09/15/2037
78573N-AF-9	SABRE GLBL INC			1	4.B FE	11,550,000	108.6500	12,549,075	11,550,000	11,550,000					7.375	7.370	MS	293,402		08/20/2020	09/01/2025
795830-AV-0	SALVES 5.637 9/26				1.F FE	354,062	122.3980	483,472	395,000	376,365		2,631			5.637	6.650	MS	7,422	22,266	03/31/2009	09/01/2026
80386W-AA-3	SASOL 5 7/8 03/27/24			1	3.B FE	1,299,000	106.5250	1,917,450	1,800,000	1,362,680		63,680			5.875	15.510	MS	27,613	52,875	05/20/2020	03/27/2024
80386W-AB-1	SASOL 6 1/2 09/27/28			1	3.B FE	869,100	108.8000	1,436,160	1,320,000	890,019		20,919			6.500	13.390	MS	22,403	42,900	05/05/2020	09/27/2028
806851-AK-7	SCHLUMBERGER HOLDINGS CORP			2	2.A FE	3,990,960	113.2820	4,531,298	4,000,000	4,000,000		1,898			3.900	3.950	JD	82,333	157,365	12/10/2015	05/21/2028
808513-AP-0	CHARLES SCHWAB CORPORATION (THE)			1,2	2.B FE	51,150,000	102.0000	52,173,000	51,150,000	51,150,000					4.625	4.620	MS	788,562	2,365,688	10/24/2016	12/31/2049
808513-BC-8	CHARLES SCHWAB CORPORATION (THE)			1	1.F FE	8,987,220	125.8180	11,323,620	9,000,000	8,987,987		767			4.625	4.640	MS	114,469	205,813	03/20/2020	03/22/2030
808513-BD-6	CHARLES SCHWAB CORPORATION (THE)				2.B FE	22,622,100	111.6250	25,102,230	22,488,000	22,610,317		(11,783)			5.375	5.230	MJSD	100,728	708,450	07/09/2020	12/31/2099
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	9,949,580	128.0980	12,809,800	10,000,000	9,950,939		720			5.375	5.400	MS	179,167	537,500	03/05/2019	03/01/2049
816851-BJ-7	SEMPRA ENERGY			2	2.A FE	493,270	119.1580	595,790	500,000	493,624		127			4.000	4.070	FA	8,333	20,000	01/09/2018	02/01/2048
82669G-AS-3	SIGNATURE BANK			1,2	2.B FE	18,500,000	100.4980	18,592,130	18,500,000	18,500,000					5.300	5.300	AO	187,929	980,500	03/11/2016	04/22/2026
827048-AU-3	SILGAN HOLDINGS INC			2	3.C FE	2,000,000	101.8780	2,037,550	2,000,000	2,000,000					4.750	4.750	MS	31,667	95,000	02/08/2017	03/15/2025
828807-DJ-3	SIMON PROPERTY GROUP LP			1	1.G FE	2,979,240	111.7690	3,353,070	3,000,000	2,979,401		161			3.800	3.830	JJ	52,567		07/06/2020	07/15/2050
83001W-AC-8	SIX FLAGS THEME PARKS INC			1	4.B FE	800,000	108.1870	865,496	800,000	800,000					7.000	7.000	JJ	38,733		04/15/2020	07/01/2025
830867-AA-5	DELTA AIR LINES INC / SKYMILES				2.B FE	42,100,000	106.9200	45,013,320	42,100,000	42,100,000					4.500	4.500	JJ	515,725		09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP				2.B FE	26,000,000	109.2320	28,400,320	26,000,000	26,000,000					4.750	4.750	JAJO	336,194		09/16/2020	10/20/2028
832248-BB-3	SMITHFIELD FOODS INC			1,2	2.C FE	14,015,103	119.1130	16,675,820	14,000,000	14,012,838		(1,317)			5.200	5.180	AO	182,000	728,000	03/28/2019	04/01/2029
832248-BC-1	SMITHFIELD FOODS INC			1	2.C FE	5,969,815	105.9950	6,402,098	6,040,000	5,971,479		1,663			3.000	3.130	AO	53,353		09/10/2020	10/15/2030
83545*-AC-2	SONIC HEALTHCARE LTD				2.C	42,000,000	100.1170	42,049,140	42,000,000	42,000,000					5.100	5.100	JJ	999,600	2,142,000	12/02/2010	01/13/2021
835898-AH-0	SOTHEBYS			1	4.A FE	8,131,500	107.2940	8,368,932	7,800,000	8,126,790		(4,710)			7.375	6.120	JD	47,938		11/24/2020	10/15/2027
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC			4	1.F	933,333	110.0000	1,026,667	933,333	933,333					4.160	4.160	FA	14,668	38,827	07/31/2018	08/15/2048
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN				1.C FE	4,584,283	102.8020	4,668,266	4,541,026	4,577,182		(5,277)			3.846	3.700	FA	65,978	174,648	03/23/2017	08/15/2033
841383-AB-8	SEHOUS 6.225 12/15/43				2.B FE	13,800,000	116.2210	17,433,150	15,000,000	14,069,993		30,489			6.225	6.860	JD	41,500	933,750	04/23/2008	12/15/2043
841383-AC-6	SEHOUS 6.225 12/15/54				2.B FE	31,237,763	120.5350	41,988,367	34,835,000	31,543,481		34,550			6.225	6.980	JD	96,377	2,168,479	05/09/2008	12/15/2054
842400-EZ-2	SOUTHERN CALIFORNIA EDISON COMPANY				2.A FE	1,183,711	127.6340	1,276,340	1,000,000	1,174,629		(8,332)			5.550	3.990	JJ	27,750	55,500	11/26/2019	01/15/2036
842400-FR-9	SOUTHERN CALIFORNIA EDISON COMPANY			2	1.G FE	3,822,743	100.5530	3,754,649	3,734,000	3,745,095		(65,710)			3.875	2.080	JD	12,058	144,693	10/23/2019	06/01/2021
842400-GH-0	SOUTHERN CALIFORNIA EDISON COMPANY			1,2	1.G FE	3,432,065	100.4090	3,514,315	3,500,000	3,494,448		32,786			2.900	3.870	MS	33,833	101,500	01/23/2019	03/01/2021
842400-GV-9	SOUTHERN CALIFORNIA EDISON COMPANY			1	1.G FE	997,940	101.2900	1,012,900	1,000,000	998,026		86			1.200	1.240	FA	3,000		10/15/2020	02/01/2026
842587-CS-4	SOUTHERN COMPANY (THE)			2	2.B FE	4,993,200	100.7930	5,039,650	5,000,000	4,999,291		1,393			2.350	2.370	JJ	58,750	117,500	05/19/2016	07/01/2021
842587-CX-3	SOUTHERN COMPANY (THE)			1	2.B FE	3,525,990	125.9000	3,777,000	3,000,000	3,515,643		(10,347)			4.400	3.370	JJ	66,000	66,000	03/04/2020	07/01/2046
84265V-AA-3	SOUTHERN COPPER CORP			1	2.B FE	603,563	152.7920	687,564	450,000	595,632		(6,959)			7.500	4.450	JJ	14,438	33,750	11/06/2019	07/27/2035
8426EP-AB-4	SOUTHERN COMPANY GAS CAPITAL CORP			2	2.A FE	969,870	117.9350	1,179,350	1,000,000	971,779		606			3.950	4.120	AO	9,875	39,500	09/19/2017	10/01/2046
84314P-AA-7	SOUTHERN ILLINOIS HEALTHCARE ENTER			1	1.E FE	11,700,672	115.6750	13,418,300	11,600,000	11,700,404		(268)			3.970	3.910	MN	76,489		11/10/2020	05/15/2050
843646-AH-3	SOUTHERN POWER COMPANY				2.A FE	1,032,390	123.3680	1,233,680	1,000,000	1,029,520		(859)			5.150	4.900	MS	17,167	51,500	04/27/2017	09/15/2041
843646-AJ-9	SOUTHERN POWER CO			1,2	2.A FE	586,631	123.3790	653,909	530,000	584,659		(1,375)			5.250	4.510	JJ	12,830	27,825	07/17/2019	07/15/2043
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1 A				1.F FE	52,028	104.4200	55,154	52,820	52,131		282			6.150	7.460	FA	1,354	1,624	05/21/2020	08/01/2022
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE COMPAN				2.B FE	4,867,280	136.8000	5,472,000	4,000,000	4,748,858		(32,550)			6.000	4.340	AO	60,000	240,000	02/14/2017	10/01/2036
845743-BN-2	SOUTHWESTERN PUBLIC SERVICE COMPAN			2	1.G FE	1,014,860	129.6800	1,296,800	1,000,000	1,013,992		(477)			4.500	4.380	FA	18,750	45,000	12/28/2018	08/15/2041
84762L-AU-9	SPECTRUM BRANDS INC			1	4.B FE	6,196,440	103.3850	6,203,100	6,000,000	6,181,988		(14,452)			5.750	3.560	JJ	159,083		11/16/2020	07/15/2025
84858D-AA-6	SPIRIT AIR 2015-1 PTT A				2.A FE	8,320,064	95.4590	7,942,250	8,320,064	8,320,064					4.100	4.100	AO	85,281	341,123	07/28/2015	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84858W-AA-4	SAVE 2017-1 AA				1.E FE	1,193,690	96.9550	1,345,746	1,388,011	1,198,011		10,586			3.375	5.970	FA	17,697	23,423	05/15/2020	02/15/2030
85172F-AP-4	SPRINGLEAF FINANCE CORP			1,2	3.C FE	2,000,000	109.3750	2,187,500	2,000,000	2,000,000					6.125	6.120	MS	36,069	122,500	02/20/2019	03/15/2024
85172F-AQ-2	SPRINGLEAF FINANCE CORP			1,2	3.C FE	500,000	118.9190	594,595	500,000	500,000					6.625	6.620	JJ	15,274	39,198	05/07/2019	01/15/2028
852891-AC-4	STANCORP FINANCIAL GROUP INC			1	2.A FE	45,401,122	106.4550	48,649,935	45,700,000	45,640,802		34,186			5.000	5.080	FA	863,222	2,285,000	08/03/2012	08/15/2022
853496-AD-9	STANDARD INDUSTRIES INC			1,2	3.B FE	1,825,000	105.3750	2,107,500	2,000,000	1,854,946		16,116			4.750	6.020	JJ	43,806	95,000	02/04/2019	01/15/2028
855244-AZ-2	STARBUCKS CORPORATION			1	2.A FE	618,954	108.2060	670,877	620,000	619,009		55			2.550	2.560	MN	2,020	8,256	05/04/2020	11/15/2030
857473-AE-2	STATE STREET BOSTON CORPORATION				1.F FE	9,460,300	131.1320	13,113,200	10,000,000	9,747,152		35,805			7.350	7.930	JD	32,667	735,000	04/24/2009	06/15/2026
857477-AM-5	STATE STREET CORP				1.F FE	1,995,200	109.6230	2,192,460	2,000,000	1,998,428		507			3.700	3.720	MN	8,428	74,000	11/14/2013	11/20/2023
857477-AQ-6	STATE STREET CORP			1,2	2.A FE	9,000,000	99.7500	8,977,500	9,000,000	9,000,000					3.809	3.800	MJSD	100,955	560,028	05/14/2015	05/14/2049
858119-BM-1	STEEL DYNAMICS INC			1	2.C FE	626,813	111.9980	694,388	620,000	626,486		(327)			3.250	3.120	JJ	11,530		06/03/2020	01/15/2031
858155-AE-4	STEELCASE INC			1,2	2.C FE	32,600,668	116.2040	38,056,810	32,750,000	32,636,497		18,613			5.125	5.170	JJ	759,959	1,652,813	12/16/2020	01/18/2029
859428-AT-1	STERLING NATIONAL BANK			1,2	2.A FE	25,376,250	101.0670	25,519,418	25,250,000	25,257,692		(30,003)			5.250	5.120	AO	331,406	1,325,625	08/30/2016	04/01/2026
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP			1,2	4.A FE	1,000,000	102.3640	1,023,640	1,000,000	1,000,000					5.750	5.750	MS	19,167	57,500	02/10/2015	03/01/2025
864486-AK-1	SUBURBAN PROPANE PARTNERS LP			2	4.A FE	2,550,000	104.8120	2,672,706	2,550,000	2,550,000					5.875	5.870	MS	49,938	149,813	02/07/2017	03/01/2027
86668@-AA-8	SCA 2019-1 A				1.G PL	11,764,171	93.0000	10,940,679	11,764,171	11,764,171					1.440	1.440	JD	19,209	322,423	11/19/2019	12/15/2027
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO			1,2	2.C FE	3,549,940	108.3090	4,332,360	4,000,000	3,797,646		54,883			4.250	5.980	AO	42,500	170,000	12/07/2015	04/01/2024
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO			2	2.C FE	4,995,250	100.6280	5,031,400	5,000,000	4,999,783		938			4.400	4.420	AO	55,000	220,000	11/12/2015	03/15/2021
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIO			1,2	2.C FE	35,736,274	118.0630	42,207,523	35,750,000	35,741,627		786			5.950	5.950	JD	177,260	2,127,125	04/07/2016	12/01/2025
867914-BS-1	SUNTRUST BANKS INC			2	1.G FE	1,997,440	113.3250	2,266,500	2,000,000	1,998,328		347			4.000	4.020	MN	13,333	80,000	04/24/2018	05/01/2025
869099-AH-4	SUSQUEHANNA BANCSHARES INC				1.G FE	19,763,994	107.3000	21,095,180	19,660,000	19,680,558		(11,907)			5.375	5.300	FA	399,207	1,056,725	09/07/2012	08/15/2022
86960B-AX-0	SVENSKA HANDELSBANKEN AB				1.C FE	9,987,000	110.1820	11,018,200	10,000,000	9,992,192		2,508			3.900	3.920	MN	44,417	390,000	11/13/2018	11/20/2023
87165B-AD-5	SYNCHRONY FINANCIAL			1,2	2.C FE	653,729	110.5270	723,952	655,000	654,476		131			4.250	4.270	FA	10,516	27,838	08/06/2014	08/15/2024
87165B-AG-8	SYNCHRONY FINANCIAL			1,2	2.C FE	41,348,110	112.5660	46,714,890	41,500,000	41,422,241		15,022			4.500	4.540	JJ	819,625	1,867,500	07/20/2015	07/23/2025
87165B-AL-7	SYNCHRONY FINANCIAL			1	2.C FE	1,997,800	111.0490	2,220,980	2,000,000	1,998,698		206			3.700	3.710	FA	30,217	74,000	09/27/2016	08/04/2026
87165B-AN-3	SYNCHRONY FINANCIAL			1,2	2.C FE	1,396,584	110.1410	1,541,974	1,400,000	1,397,718		647			4.375	4.420	MS	17,354	61,250	03/14/2019	03/19/2024
87165B-AP-8	SYNCHRONY FINANCIAL			1,2	2.C FE	2,494,600	120.6760	3,016,900	2,500,000	2,495,373		442			5.150	5.170	MS	36,479	128,750	03/14/2019	03/19/2029
871829-BL-0	SYSCO CORPORATION	RA		1	2.C FE	55,634,040	131.5320	73,329,090	55,750,000	55,640,438		6,398			5.950	5.970	AO	829,281	1,649,348	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORPORATION			1	2.B FE	57,819,117	146.4590	84,667,948	57,810,000	57,818,460		(657)			6.600	6.590	AO	953,865	1,897,131	04/23/2020	04/01/2040
871829-BP-1	SYSCO CORPORATION			1	2.B FE	19,986,200	118.9900	23,798,000	20,000,000	19,987,994		1,794			5.650	5.660	AO	282,500	561,861	03/30/2020	04/01/2025
87227L-AA-5	TCF NATIONAL BANK			1	2.C FE	6,939,302	103.3140	7,231,980	7,000,000	6,940,641		1,340			4.125	4.240	JJ	144,375		10/29/2020	07/02/2029
87236Y-AG-3	TD AMERITRADE HOLDING CORPORATION			1	1.F FE	3,009,357	100.2770	3,008,310	3,000,000	3,004,721		(4,636)			0.681	0.500	FMAN	3,462	30,231	03/12/2020	11/01/2021
87264A-AP-0	T-MOBILE USA INC			1,2	3.B FE	2,919,238	103.6250	3,005,125	2,900,000	2,915,237		(2,834)			6.500	5.760	JJ	86,919	205,095	11/20/2020	01/15/2026
87264A-BK-0	T-MOBILE USA INC	RA		1	2.C FE	92,763,612	103.8590	97,990,967	94,350,000	92,773,036		9,424			3.000	3.110	FA	668,313		10/20/2020	02/15/2041
87305Q-CF-6	TTX CO				1.F FE	2,990,790	109.8210	3,294,630	3,000,000	2,996,778		975			4.150	4.180	JJ	57,408	124,500	12/04/2013	01/15/2024
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASS			1	1.D FE	3,217,530	135.5950	4,067,850	3,000,000	3,199,679		(4,681)			4.900	4.440	MS	43,283	147,000	11/15/2016	09/15/2044
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS			1	1.D FE	25,003,140	108.9720	27,243,080	25,000,000	25,003,216		76			3.300	3.290	MN	105,417	430,833	09/09/2020	05/15/2050
88031Q-AA-8	TENASKA VIRGINIA PARTNERS				2.B FE	4,728,037	106.3240	4,986,844	4,690,234	4,703,364		(16,447)			6.119	5.990	MJSD	797	286,995	02/28/2006	03/30/2024
88104U-AC-7	TERRAFORM GLOBAL OPERATING LLC			2	3.C FE	5,542,413	102.6060	5,699,763	5,555,000	5,541,566		(240)			6.125	6.100	MS	113,415	301,963	08/07/2020	03/01/2026
88163V-AD-1	TEVA PHARM FINANCE LLC				3.C FE	8,947,102	106.5750	9,538,463	8,950,000	8,948,318		1,216			6.150	6.140	FA	229,344	207,563	08/26/2020	02/01/2036
882384-A*-1	TEXAS EASTERN TRANSMISSION LP				1.G FE	4,000,000	105.9900	4,239,617	4,000,000	4,000,000					3.100	3.100	AO	31,000		09/11/2020	10/01/2040
883203-CC-3	TEXTRON INC			1	2.B FE	601,656	103.1200	618,720	600,000	601,593		(63)			2.450	2.420	MS	5,962		08/03/2020	03/15/2031
88428L-AA-0	THIRD POINT RE USA HOLDINGS INC				2.C FE	2,508,240	101.1900	2,529,750	2,500,000	2,504,980		(1,015)			7.000	6.940	FA	72,917	175,000	06/16/2017	02/13/2025
886528-AA-6	TIERRA 6.028 9/54				2.B FE	26,652,042	112.3390	29,940,638	26,652,042	26,652,042					6.028	6.020	MS	473,050	1,606,585	09/13/2007	09/15/2054
00206R-HS-4	TIME WARNER INC			2	2.B FE	971,190	106.7790	1,067,790	1,000,000	985,558		2,854			3.600	3.950	JJ	18,000	43,500	07/01/2015	07/15/2025
891027-AF-1	TORCHMARK CORPORATION				2.A FE	3,684,600	116.0690	3,482,070	3,000,000	3,185,236		(71,758)			7.875	5.070	MN	30,188	236,250	09/07/2012	05/15/2023
891027-AS-3	TORCHMARK CORPORATION			2	2.A FE	6,476,405	120.1110	7,807,215	6,500,000	6,480,782		2,037			4.550	4.590	MS	87,082	295,750	09/25/2018	09/15/2028
891906-AB-5	TOTAL SYSTEM SERVICES INC			1	2.C FE	7,356,160	106.9200	8,553,600	8,000,000	7,812,991		71,370			3.750	4.780	JD	25,000	300,000	08/01/2013	06/01/2023
891906-AD-1	TOTAL SYSTEM SERVICES INC			2	2.C FE	4,030,520	100.5510	4,022,040	4,000,000	4,002,110		(12,524)			3.800	3.470	AO	38,000	152,000	08/28/2018	04/01/2021

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
891906-AF-6	TOTAL SYSTEM SERVICES INC			2	2.C FE	14,963,400	118.7720	17,815,800	15,000,000	14,971,207		3,208			4.450	4.480	JD	55,625	667,500	05/09/2018	06/01/2028
893045-AE-4	TRANS-ALLEGHENY INTERSTATE LINE CO			2	2.B FE	3,114,030	109.3070	3,279,210	3,000,000	3,066,362		(13,739)			3.850	3.300	JD	9,625	115,500	05/12/2017	06/01/2025
893521-AB-0	TRANSATLANTIC HOLDINGS INC				2.A FE	592,997	158.4250	697,070	440,000	583,667		(4,356)			8.000	5.250	MN	3,031	35,200	10/10/2018	11/30/2039
893647-BK-2	TRANSDIGM INC			1	4.A FE	200,000	110.7590	221,518	200,000	200,000					8.000	8.000	AO	4,000	7,689	04/02/2020	12/15/2025
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP				1.F FE	1,546,253	150.0350	1,893,442	1,262,000	1,513,466		(15,570)			6.375	4.240	MS	26,818	80,453	10/31/2018	03/15/2033
048677-AH-1	TRI-COMMAND MILITARY HSG				3.B FE	48,019,365	102.0180	48,988,396	48,019,365	48,019,365					5.383	5.380	FA	976,511	2,584,883	08/04/2005	02/15/2048
89566E-A@-7	TRI-STATE GENERATION & TRANSMISSIO				1.G	4,800,000	101.5660	4,875,168	4,800,000	4,800,000					6.310	6.310	AO	69,831	302,880	03/20/2009	04/08/2021
896239-AA-8	TRIMBLE NAVIGATION LTD			1,2	2.C FE	5,456,275	114.3750	6,290,625	5,500,000	5,462,524		796			4.750	4.800	JD	22,188	261,250	11/19/2014	12/01/2024
896239-AB-6	TRIMBLE INC			2	2.C FE	2,399,136	108.3890	2,601,336	2,400,000	2,399,554		169			4.150	4.150	JD	4,427	99,600	06/07/2018	06/15/2023
896239-AC-4	TRIMBLE INC			2	2.C FE	17,686,422	119.7200	21,192,834	17,702,000	17,689,831		1,322			4.900	4.910	JD	38,551	867,398	07/17/2018	06/15/2028
896945-AA-0	TRIPADVISOR INC			1	4.A FE	1,500,000	108.1870	1,622,805	1,500,000	1,500,000					7.000	7.000	JJ	50,167		07/07/2020	07/15/2025
89837L-AB-1	PRINCETON UNIVERSITY			1	1.A FE	4,986,050	152.0030	7,600,150	5,000,000	4,988,785		344			5.700	5.720	MS	95,000	285,000	01/13/2009	03/01/2039
899042-AC-9	MA TUFTS MEDICAL CENTER 2013 TXB				2.A FE	2,290,340	139.1910	2,783,820	2,000,000	2,240,832		(11,464)			7.000	5.710	JJ	70,000	140,000	03/02/2016	01/01/2038
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY T			4	1.E PL	2,052,728	111.6930	2,292,049	2,052,098	2,052,728					3.850	3.850	MON	26,968	57,288	12/16/2014	05/31/2029
902494-BG-7	TYSON FOODS INC			1,2	2.B FE	3,976,560	109.2390	4,369,560	4,000,000	3,985,988		4,776			3.900	4.030	MS	52,000	156,000	01/02/2019	09/28/2023
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	1,992,940	115.0800	2,301,600	2,000,000	1,994,606		921			4.000	4.050	MS	26,667	80,000	02/13/2019	03/01/2026
90290M-AC-5	US FOODS INC			1	4.C FE	33,550,000	107.0080	35,901,184	33,550,000	33,550,000					6.250	6.250	AO	442,674	972,717	04/24/2020	04/15/2025
902973-AY-2	US BANCORP			1,2	2.A FE	44,500,000	99.8750	44,444,375	44,500,000	44,500,000					5.125	5.120	JJ	1,140,313	2,280,625	11/16/2015	12/31/2049
902973-AZ-9	US BANCORP			2	2.A FE	39,353,750	112.7250	44,357,288	39,350,000	39,353,498		(49)			5.300	5.300	AO	440,283	2,085,550	02/09/2017	12/31/2049
903192-AA-0	UNUM GROUP			2	2.C FE	5,719,812	126.3830	6,060,065	4,795,000	5,470,868		(68,895)			6.750	4.610	JD	14,385	323,663	02/16/2017	12/15/2028
90331H-NP-4	US BANK NATIONAL ASSOCIATION			2	1.D FE	2,136,341	100.6660	2,154,252	2,140,000	2,139,598		1,269			3.150	3.210	AO	16,853	67,410	05/17/2018	04/26/2021
90331H-NQ-2	US BANK NATIONAL ASSOCIATION			2	1.D FE	4,007,388	100.0720	4,002,880	4,000,000	4,000,000		(751)			0.534	0.460	JAJO	5,466	63,150	05/21/2018	04/26/2021
90331H-NX-7	US BANK NA CINCINNATI			2	1.D FE	9,986,200	102.5790	10,257,900	10,000,000	9,995,830		4,618			3.450	3.490	MN	43,125	345,000	11/13/2018	11/16/2021
909319-AA-3	UNITED AIRLINES INC				2.B FE	52,004,152	101.2900	52,678,481	52,007,583	52,005,915		241			4.300	4.300	FA	844,834	2,236,326	08/01/2013	08/15/2025
90932L-AA-5	UAL 2015-1 AA				1.E FE	359,910	100.4230	392,861	391,206	362,011		3,949			3.450	4.720	JD	1,125	13,497	05/22/2020	12/01/2027
90932Q-AA-4	UNITED AIR 2014-2 A PTT				1.G FE	10,203,499	101.8810	10,462,003	10,268,846	10,206,882		5,861			3.750	3.890	MS	126,221	375,657	05/20/2020	09/03/2026
90983V-AA-1	MCGAFB 5.611 9/51				2.B FE	38,850,190	105.5890	40,241,336	38,111,296	38,817,717		(25,236)			5.611	5.430	MS	629,647	2,138,425	05/25/2016	09/15/2051
911312-AN-6	UNITED PARCEL SERVICE INC			1,2	1.G FE	2,792,723	137.8150	3,100,838	2,250,000	2,769,600		(18,989)			4.875	3.250	MN	14,016	109,688	10/08/2019	11/15/2040
91159H-HN-3	US BANCORP			2	1.E FE	1,985,360	108.4820	2,169,640	2,000,000	1,991,421		1,426			2.375	2.450	JJ	23,750	47,500	07/19/2016	07/22/2026
912909-AR-9	UNITED STATES STEEL CORP			1	4.A FE	42,599,250	115.6510	52,042,950	45,000,000	42,807,200		207,950			12.000	13.500	JD	480,000	2,730,000	05/21/2020	06/01/2025
913017-CW-7	UNITED TECHNOLOGIES CORPORATION			2	2.A FE	1,491,180	126.0980	1,891,470	1,500,000	1,491,773		296			4.450	4.490	MN	11,125	66,750	08/13/2018	11/16/2038
913017-CX-5	UNITED TECHNOLOGIES CORPORATION			2	2.A FE	498,415	135.7650	678,825	500,000	498,445		27			4.625	4.640	MN	3,854	23,125	08/13/2018	11/16/2048
91324P-DG-4	UNITEDHEALTH GROUP INC				1.G FE	5,000,000	100.1010	5,005,050	5,000,000	5,000,000					0.510	0.510	MJSD	17,054	53,642	06/14/2018	06/15/2021
91417K-Y5-4	CO UNIV COLORADO 2017A			2	1.B FE	1,170,581	117.3180	1,355,023	1,155,000	1,167,570		(1,440)			4.000	3.830	JD	3,850	46,200	11/01/2018	06/01/2038
915271-AA-8	UNIVEST CORPORATION OF PENNSYLVAN			1,2	2.B FE	5,000,000	99.7040	4,985,200	5,000,000	5,000,000					3.764	3.760	MJSD	523	287,145	03/24/2015	03/30/2025
91533B-AD-2	UPJOHN INC			1	2.C FE	1,050,773	106.1410	1,061,410	1,000,000	1,049,271		(1,501)			2.700	2.100	JD	2,250	13,500	09/04/2020	06/22/2030
918453-AA-9	VZ REPACK TRUST				2.B PL	14,018,176	42.9600	20,320,080	47,300,000	17,897,650		1,079,327				6.230	MON	13	43,045	05/01/2017	08/15/2036
91913Y-AL-4	VALERO ENERGY CORPORATION				2.B FE	15,354,275	133.0220	16,376,338	12,311,000	15,325,319		(28,956)			6.625	4.500	JD	36,249	407,802	10/06/2020	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1,2	2.B FE	1,738,719	172.9390	1,743,225	1,008,000	1,705,946		(23,659)			10.500	4.760	MS	31,164	105,840	08/05/2019	03/15/2039
92240M-BF-4	VECTOR GROUP LTD			2	3.C FE	21,287,219	101.8640	21,977,158	21,575,000	21,337,169		45,302			6.125	6.410	FA	550,612	1,321,469	09/18/2019	02/01/2025
92277G-AF-4	VENTAS REALTY LP			1	2.A FE	3,785,637	112.0490	4,013,595	3,582,000	3,784,367		(1,270)			4.375	4.000	FA	65,297		09/22/2020	02/01/2045
92277G-AJ-6	VENTAS REALTY LP			2	2.A FE	4,990,550	110.3350	5,516,750	5,000,000	4,994,147		905			3.250	3.270	AO	34,306	162,500	09/14/2016	10/15/2026
92277G-AQ-0	VENTAS REALTY LP			1	2.A FE	3,085,600	124.2690	3,411,184	2,745,000	3,084,183		(1,417)			4.875	4.120	AO	28,251	66,909	10/08/2020	04/15/2049
92343V-DR-2	VERIZON COMMUNICATIONS INC			1	2.A FE	11,961,120	112.7780	13,533,360	12,000,000	11,987,424		4,227			5.150	5.190	MS	181,967	618,000	09/11/2013	09/15/2023
92343V-DD-3	VERIZON COMMUNICATIONS INC				2.A FE	1,994,900	109.6040	2,192,080	2,000,000	1,996,972		493			2.625	2.650	FA	19,833	52,500	07/27/2016	08/15/2026
92343V-EU-4	VERIZON COMMUNICATIONS INC			2	2.A FE	6,969,480	118.7560	8,312,910	7,000,000	6,995,877		6,421			4.016	4.110	FA	109,394	274,735	07/27/2016	08/15/2021
92345Y-AA-4	VERISK ANALYTICS INC			1	2.B FE	16,960,560	101.7150	17,291,550	17,000,000	16,998,269		5,024			5.800	5.830	MN	164,333	986,000	03/30/2011	05/01/2021
92345Y-AD-8	VERISK ANALYTICS INC				2.B FE	1,229,750	113.3690	1,417,113	1,250,000	1,239,719		2,057			4.000	4.200	JD	2,222	50,000	09/28/2015	06/15/2025
92345Y-AG-1	VERISK ANALYTICS INC	RA		1	2.B FE	44,536,500	116.5550	52,449,750	45,000,000	44,541,876		5,376			3.625	3.680	MN	208,438	824,688	05/08/2020	05/15/2050
92556H-AA-5	VIACOMCBS INC			1	2.B FE	9,949,800	116.1210	11,612,100	10,000,000	9,955,958		6,158			4.750	4.860	MN	60,694	295,556	03/27/2020	05/15/2025

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92556H-AB-3	VIACOMCBS INC			1	2.B FE	70,930,299	125.3820	87,993,088	70,180,000	70,886,611		(43,688)			4.950	4.800	JJ	1,601,859	1,003,574	04/30/2020	01/15/2031
92556H-AD-9	VIACOMCBS INC			1	2.B FE	27,270,600	120.6610	33,785,080	28,000,000	27,299,431		28,831			4.200	4.480	MN	137,200	588,000	05/12/2020	05/19/2032
927804-FG-4	VIRGINIA ELECTRIC AND POWER COMPAN				2.A FE	659,156	185.5260	797,762	430,000	643,404		(7,464)			8.875	4.730	MN	4,876	38,163	10/26/2018	11/15/2038
92838@-AA-1	VISTA RIDGE LLC				1.F PL	15,000,000	99.4510	14,917,724	15,000,000	15,000,000					2.570	2.570	MJSD	1,071	53,856	11/19/2020	10/14/2049
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC				2.A FE	1,988,180	110.0780	2,201,560	2,000,000	1,992,909		2,284			4.250	4.380	MN	14,167	85,000	11/07/2018	11/13/2023
92870V-AE-5	VOLTAGE FINANCE CLASS A				3.C PL	2,543,182	136.4350	3,469,791	2,543,182	2,543,182					3.000	3.000	JAJO	24,437	63,735	01/01/2014	10/15/2028
92870V-AF-2	VOLTAGE FINANCE CLASS B	@			4.C PL	605,670	297.1120	1,799,519	605,670	605,670							N/A			01/01/2014	10/15/2028
929218-AA-3	VZ REPACK TRUST	@			2.B PL	24,059,239	45.5800	37,333,354	81,907,315	33,049,706		2,022,489			6.410	N/A	N/A		34,842	12/11/2015	05/15/2035
92940P-AG-9	WRKCO INC			1	2.B FE	4,090,324	110.0170	4,510,697	4,100,000	4,090,650		326			3.000	3.020	JD	5,467	65,600	06/01/2020	06/15/2033
930059-A@-9	WADDELL AND REED FINANCIAL INC			2	2.C	1,741,723	100.0000	1,750,000	1,750,000	1,749,898		2,998			5.750	5.920	JJ	68,521	79,063	02/16/2018	01/13/2021
931422-AK-5	WALGREEN CO			1,2	2.B FE	4,938,000	108.7850	5,439,250	5,000,000	4,940,055		1,803			4.400	4.480	MS	64,778	220,000	11/21/2019	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			2	2.B FE	4,452,030	113.5900	4,543,600	4,000,000	4,449,028		(3,002)			4.800	4.050	MN	22,933	96,000	09/18/2020	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE INC			1	2.B FE	6,452,446	111.7410	6,760,331	6,050,000	6,450,647		(1,799)			4.650	4.210	JD	23,444	140,663	10/06/2020	06/01/2046
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1	2.B FE	112,816,488	106.2340	119,831,952	112,800,000	112,816,437		(51)			4.100	4.090	AO	976,347	2,312,400	10/01/2020	04/15/2050
947890-AH-2	WEBSTER FINANCIAL CORP			1	2.B FE	11,233,490	107.0770	12,099,701	11,300,000	11,278,987		6,054			4.375	4.430	FA	186,764	494,375	02/28/2018	02/15/2024
949746-QZ-7	WELLS FARGO & COMPANY			5	2.A FE	35,000,000	140.1330	49,046,639	35,000,000	35,000,000					12.170	12.170	FMAN	360,821	1,890,545	06/21/2012	05/31/2042
949746-RG-8	WELLS FARGO & COMPANY			2	2.B FE	4,795,000	106.4800	4,791,600	4,500,000	4,781,870		(3,938)			5.900	5.460	JD	11,800	265,500	05/01/2017	12/01/2049
949746-RN-3	WELLS FARGO & CO			1,2	2.B FE	42,029,995	113.6250	47,097,563	41,450,000	41,767,612		(61,756)			5.875	5.670	JD	108,231	2,435,188	03/22/2017	12/29/2049
949746-SW-2	WELLS FARGO & COMPANY				2.A FE	21,994,040	45.0440	36,936,080	82,000,000	23,387,692		782,683			0.300	4.550	JUL	105,917	246,000	03/07/2019	07/26/2053
949746-NL-1	WELLS FARGO CAPITAL X				2.B FE	5,957,140	133.3020	7,331,623	5,500,000	5,917,793		(16,414)			5.950	5.240	JD	27,271	327,250	06/28/2018	12/15/2036
94988J-5M-5	WELLS FARGO BANK NA				1.C FE	10,007,060	100.0110	10,001,100	10,000,000	10,000,097		97			0.546	0.520	JAJO	13,976	166,779	05/21/2018	01/15/2021
95040Q-AC-8	WELLTOWER INC			2	2.A FE	1,049,180	116.5680	1,165,680	1,000,000	1,030,412		(5,454)			4.250	3.580	AO	10,625	42,500	05/17/2017	04/01/2026
956622-M8-4	WV UNIV HEALTH SYSTEM 2017A			2	1.F FE	1,530,439	122.9140	1,702,359	1,385,000	1,482,810		(13,251)			5.000	3.750	JD	5,771	69,250	03/09/2017	06/01/2032
956622-N4-2	WV UNIV HEALTH SYSTEM 2017A			2	1.F FE	2,667,377	121.6380	2,998,377	2,465,000	2,601,661		(18,335)			5.000	4.010	JD	10,271	123,250	03/09/2017	06/01/2036
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM			1	1.F FE	3,075,504	129.8300	3,115,920	2,400,000	3,074,041		(1,463)			4.924	3.330	JD	27,574	41,362	11/24/2020	06/01/2048
95765P-AA-7	WESTERN & SOUTHERN LIFE			1,2	1.F FE	38,863,530	128.4540	50,097,060	39,000,000	38,866,894		2,047			5.150	5.170	JJ	926,142	2,008,500	01/23/2019	01/15/2049
95829T-AA-3	WSTGRP 6.75 3/57				1.C FE	61,223,593	143.1640	78,629,506	54,922,681	60,798,146		(129,871)			6.750	5.850	MS	1,091,588	3,641,781	05/18/2020	03/15/2057
96208T-AA-2	WEX INC			1	3.C FE	7,742,350	100.4890	7,737,653	7,700,000	7,717,404		(24,946)			4.750	1.990	FA	152,396		11/16/2020	02/01/2023
962166-BT-0	WEYERHAEUSER COMPANY				2.B FE	813,678	143.5370	861,222	600,000	808,888		(4,790)			6.875	3.500	JD	1,833	20,625	08/10/2020	12/15/2033
962166-BY-9	WEYERHAEUSER COMPANY			1	2.B FE	19,201,650	118.4530	23,098,335	19,500,000	19,219,710		18,060			4.000	4.180	AO	164,667	422,500	03/26/2020	04/15/2030
963320-AW-6	WHIRLPOOL CORPORATION			1,2	2.B FE	13,365,939	122.0520	16,477,020	13,500,000	13,386,102		11,131			4.750	4.870	FA	222,656	641,250	02/20/2019	02/26/2029
963320-AX-4	WHIRLPOOL CORPORATION			1	2.B FE	22,317,386	129.7400	28,983,916	22,340,000	22,317,487		101			4.600	4.600	MN	131,310	536,469	06/04/2020	05/15/2050
96812W-AA-3	WILDLIFE CONSERVATION SOCIETY NY			1	1.E FE	11,841,860	102.2010	12,264,120	12,000,000	11,842,439		579			3.414	3.480	FA	157,044		11/16/2020	08/01/2050
969268-DN-8	CA WILLIAM S HART UHSD 2020			1	1.C FE	3,950,000	102.1290	4,034,096	3,950,000	3,950,000					2.363	2.360	FA	2,074		12/10/2020	08/01/2037
969457-BG-4	WILLIAMS COMPANIES INC			1	2.C FE	7,803,261	104.8630	7,082,447	6,754,000	6,949,915		(286,249)			7.875	3.440	MS	177,293	531,878	08/14/2019	09/01/2021
96950F-AF-1	WILLIAMS PARTNERS LP				2.B FE	15,925,556	132.9980	16,757,748	12,600,000	15,909,075		(16,482)			6.300	4.280	AO	167,580	112,613	12/17/2020	04/15/2040
96950F-AN-4	WILLIAMS COMPANIES INC			1	2.B FE	5,549,561	123.6850	5,881,222	4,755,000	5,543,867		(5,693)			5.400	4.250	MS	83,450		09/17/2020	03/04/2044
970648-AH-4	WILLIS NORTH AMERICA INC			2	2.B FE	20,925,870	140.9070	29,590,470	21,000,000	20,928,298		1,165			5.050	5.070	MS	312,258	1,060,500	09/05/2018	09/15/2048
97263B-AA-1	WILTON RE FINANCE LLC			1,2	2.A FE	40,471,675	104.8540	42,077,910	40,130,000	40,296,277		(68,337)			5.875	5.670	MS	595,958	2,357,638	01/31/2019	03/30/2033
97263C-AA-9	WILTON RE LTD			1	2.C FE	71,500,000	103.8090	74,223,435	71,500,000	71,500,000					6.000	6.000	AO	822,250		10/15/2020	12/31/2070
97650W-AF-5	WINTRUST FINANCIAL CORPORATION				2.B FE	8,671,476	107.1400	9,267,610	8,650,000	8,658,476		(2,234)			5.000	4.960	JD	21,625	432,500	11/15/2016	06/13/2024
97650W-AG-3	WINTRUST FINANCIAL CORPORATION				2.B FE	33,000,000	108.7720	35,894,760	33,000,000	33,000,000					4.850	4.850	JD	111,146	1,600,500	06/03/2019	06/06/2029
978097-AF-0	WOLVERINE WORLD WIDE INC			1	3.C FE	6,000,000	106.9370	6,416,220	6,000,000	6,000,000					6.375	6.370	MN	48,875	195,770	05/06/2020	05/15/2025
98310W-AM-0	WYNDHAM WORLDWIDE CORP			1,2	3.C FE	11,512,639	113.3640	12,781,791	11,275,000	11,405,807		(19,791)			6.350	6.060	AO	178,991	715,963	10/23/2015	10/01/2025
98389B-AH-3	XCEL ENERGY INC				2.A FE	722,432	150.5380	818,927	544,000	699,244		(7,106)			6.500	4.010	JJ	17,680	35,360	07/25/2017	07/01/2036
98462Y-AB-6	YAMANA GOLD INC 4.95 15JUL24			2	3.A FE	998,950	107.6490	1,076,490	1,000,000	999,560		111			4.950	4.960	JJ	22,825	24,750	06/25/2014	07/15/2024
BANOEA-2L-6	NGM INSURANCE COMPANY				2.B FE	5,000,000	105.0000	5,250,000	5,000,000	5,000,000					7.250	7.250	JJ	181,250	362,500	10/28/2016	10/24/2036
42241@-AK-5	HEARST COMMUNICATIONS INC				1.G	2,000,000	117.7340	2,354,671	2,000,000	2,000,000					4.120	4.120	JD	6,867	82,400	05/18/2018	06/01/2030
42241@-AL-3	HEARST COMMUNICATIONS INC				1.G	2,000,000	120.9340	2,418,689	2,000,000	2,000,000					4.270	4.270	JD	7,117	85,400	05/18/2018	06/01/2033
03063#-AB-0	AMERICOLD REALTY OPERATING PARTNER				2.B FE	1,000,000	115.5530	1,155,534	1,000,000	1,000,000					4.860	4.860	JJ	24,300	48,600	11/06/2018	01/08/2029

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BANOWW-F3-4	PK LIABILITY	@			5.B GI	514,506	100.0000	514,506	514,506	514,506							N/A		91,212	07/22/2020	12/31/2049
64318@-AA-9	NEW CARDINALS STADIUM 6.18 30JUN32				2.B PL	5,284,520	111.5020	5,892,355	5,284,520	5,284,520					6.180	6.180	JUN	164,199	326,582	05/09/2007	06/30/2032
63615#-AE-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN				1.E FE	13,269,227	99.6350	13,220,812	13,269,227	13,269,227					1.684	1.680	AO	47,188	554,702	05/01/2017	02/28/2024
930059-A@-9	WADDELL + REED FINL IN 5.75 13JAN21			1	2.C FE	21,500,000	100.0000	21,500,000	21,500,000	21,500,000					5.750	5.750	JJ	1,092,021	1,257,813	08/06/2010	01/13/2021
77775*-BS-9	ROSENTHAL + ROSEN 6.4 24JUN21 RESTR				2.B PL	3,770,000	101.4260	3,823,744	3,770,000	3,770,000					6.400	6.400	JD	169,233	832,000	02/07/2011	02/25/2021
084680-AA-5	BERKSHIRE HILLS B 6.875 28SEP27 FRN			1,2	2.B FE	22,735,500	104.9720	24,143,560	23,000,000	22,847,540		17,740			6.875	7.000	MS	408,490	1,581,250	09/20/2012	09/28/2027
18055#-AM-4	CLARION LION PPTYS FD H 4.6 14FEB24				1.G	16,900,000	108.8250	18,391,478	16,900,000	16,900,000					4.600	4.600	FA	293,684	777,400	12/05/2013	02/15/2024
74736@-AB-0	QPSPCF LP (QUANTUM PARTNERS)				1.G PL	33,750,000	100.2010	33,817,730	33,750,000	33,750,000					5.480	5.480	JJ	811,725	1,849,500	12/06/2013	01/23/2021
04317@-AF-5	ARTHUR J GALLAGHER + C 4.58 27FEB24				2.B PL	11,500,000	106.2880	12,223,119	11,500,000	11,500,000					4.580	4.580	JD	269,202	526,700	12/11/2013	02/27/2024
47032@-AG-6	JAMES CAMPBELL CO LLC 4.48 30SEP24				2.A	2,500,000	108.9970	2,724,926	2,500,000	2,500,000					4.480	4.480	JD	311	168,000	03/14/2014	09/30/2024
06850#-AC-8	BARRIERSAFE SOLUTIONS 4.53 03APR24				2.B	5,000,000	108.6200	5,431,000	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	03/18/2014	04/03/2024
04317@-AM-0	ARTHUR J GALLAGHER + C 4.13 24JUN23				2.B PL	10,000,000	103.9880	10,398,770	10,000,000	10,000,000					4.130	4.130	JD	8,031	413,000	06/04/2014	06/24/2023
04317@-AN-8	ARTHUR J GALLAGHER + C 4.31 24JUN25				2.B PL	10,000,000	106.9070	10,690,720	10,000,000	10,000,000					4.310	4.310	JD	223,881	215,500	06/04/2014	06/24/2025
74170*-AD-1	PRIME PPTY FD LLC 3.88 30JUL24				1.F	6,000,000	107.3190	6,439,153	6,000,000	6,000,000					3.880	3.880	JJ	97,647	232,800	07/18/2014	07/30/2024
130558-9A-9	CALIFORNIA REPUBLIC 5.25 151124 RST				3.A YE	4,000,000	104.0000	4,160,000	4,000,000	4,000,000					5.250	5.250	AO	36,750	210,000	10/22/2014	10/31/2024
77775*-BT-7	ROSENTHAL + ROSENT 0.00 23JUL22 FRN				2.B PL	9,820,000	100.6170	9,880,547	9,820,000	9,820,000					4.000	4.000	JJ	188,762	392,800	06/01/2015	07/15/2022
71531Q-AA-9	PERSHING SQUARE HOLDINGS			1,2	2.B FE	45,000,000	105.6050	47,522,250	45,000,000	45,000,000					5.500	5.500	JJ	1,141,250	2,475,000	06/23/2015	07/15/2022
44563@-AA-3	HUNT MH BORROWER LLC FEE			1,2	2.B PL	7,019,887	102.9200	7,114,451	6,912,603	7,015,040		(9,314)			6.000	5.890	JD	218,899	207,378	09/06/2016	12/21/2048
12695*-AA-3	CVS LEASE PASS THROUGH TRUST				2.A	13,814,189	101.1620	13,974,651	13,814,189	13,814,189					3.416	3.410	MON	55,378	471,210	09/15/2016	10/10/2038
32055R-A@-6	FIRST INDUSTRIAL LP				2.B FE	11,900,000	112.7470	13,416,846	11,900,000	11,900,000					4.300	4.300	AO	100,919	511,700	01/27/2017	04/20/2027
292554-A#-9	ENCORE CAPITAL GROUP INC				3.B PL	30,750,000	103.9240	31,956,763	30,750,000	30,750,000					5.625	5.620	FMAN	240,234	2,344,688	06/30/2017	08/11/2024
12702*-AA-4	CVS LEASE PASS THROUGH TRUST				2.A	11,485,651	106.3840	12,218,941	11,485,651	11,485,651					3.901	3.900	MON	66,770	418,155	08/02/2017	10/10/2039
41242*-BJ-0	HARDWOOD FUNDING LLC				1.G FE	5,100,000	102.8610	5,245,892	5,100,000	5,100,000					3.700	3.700	JD	12,580	283,050	01/18/2018	06/07/2033
56081#-BP-4	MAJOR LEAGUE BASEBALL TRUST				1.F FE	4,000,000	105.4050	4,216,206	4,000,000	4,000,000					4.010	4.010	JD	9,357	160,400	02/15/2018	12/10/2038
34502@-AB-6	FOOTBALL CLUB TERM NOTES				1.F FE	4,500,000	107.8500	4,853,269	4,500,000	4,500,000					3.730	3.730	AO	40,098	169,715	03/23/2018	10/05/2027
34502@-AC-4	FOOTBALL CLUB TERM NOTES				1.F FE	7,000,000	108.6230	7,603,622	7,000,000	7,000,000					3.980	3.980	OCT	66,554	281,696	03/23/2018	10/05/2032
34489*-AD-1	FOOTBALL CLUB TERM NOTES				1.F FE	7,500,000	110.1650	8,262,367	7,500,000	7,500,000					4.060	4.060	OCT	72,742	307,883	06/06/2018	10/05/2030
34489*-AE-9	FOOTBALL CLUB TERM NOTES				1.F FE	17,750,000	110.4420	19,603,372	17,750,000	17,750,000					4.210	4.210	OCT	178,516	755,578	06/06/2018	10/05/2033
G33484-AA-7	FDF 2015-1X A				1.A FE	7,988,000	100.7560	8,060,508	8,000,000	7,990,372		847			4.400	4.420	MN	47,911	352,000	07/16/2018	11/12/2030
03063#-AB-0	AMERICOLD REALTY TRUST				2.B FE	27,000,000	117.7430	31,790,563	27,000,000	27,000,000					4.860	4.860	JJ	630,585	1,312,200	11/06/2018	01/08/2029
56081*-AA-2	MLB INFRASTRUCTURE FACILITY				1.G FE	11,500,000	109.2900	12,568,349	11,500,000	11,500,000					4.430	4.430	JD	29,718	509,450	11/29/2018	12/10/2043
04317@-BL-1	ARTHUR J GALLAGHER & CO				2.B PL	44,750,000	114.8760	51,406,808	44,750,000	44,750,000					5.140	5.140	MS	690,045	2,300,150	01/18/2019	03/13/2031
41242*-BQ-4	HARDWOOD FUNDING LLC				1.G FE	4,000,000	104.5670	4,182,698	4,000,000	4,000,000					4.210	4.210	JD	11,227	167,464	01/16/2019	06/07/2039
74170*-BA-6	PRIME PROPERTY FUND LLC				1.F	19,750,000	103.5280	20,446,745	19,750,000	19,750,000					3.260	3.260	JD	33,981	643,850	09/13/2019	12/12/2034
12717@-AA-5	CVS PASS-THROUGH TRUST				2.B	24,629,342	105.9310	26,090,217	24,629,342	24,629,342					3.860	3.860	MON	79,438	950,579	09/18/2019	11/10/2041
02380#-AA-0	LLC 2012-1BR				2.C PL	9,053,889	82.1220	7,435,264	9,053,889	9,053,889					3.530	3.530	AO	79,901	324,041	09/18/2019	10/01/2024
44563@-AB-1	HUNT MH BORROWER LLC FEE II			2	2.B PL	49,500,000	105.6100	52,276,950	49,500,000	49,500,000					5.250	5.250	JD	72,187	2,613,188	11/27/2019	12/21/2048
69416*-AA-1	PETERSHILL II OFFSHORE IM			2	2.B PL	5,139,750	108.7770	5,590,876	5,139,750	5,139,750					5.000	5.000	JJ	118,500	197,738	09/27/2019	12/02/2039
69415@-AA-0	PETERSHILL II ONSHORE IM			2	2.B PL	6,949,250	108.7770	7,559,199	6,949,250	6,949,250					5.000	5.000	JJ	160,219	267,353	09/27/2019	12/02/2039
69417#-AA-6	PETERSHILL II OFFSHORE GP			2	2.B PL	3,099,250	108.7770	3,371,277	3,099,250	3,099,250					5.000	5.000	JJ	75,206	119,235	09/27/2019	12/02/2039
69416@-AA-9	PETERSHILL II ONSHORE GP			2	2.B PL	4,061,750	108.7770	4,418,257	4,061,750	4,061,750					5.000	5.000	JJ	93,646	156,265	09/27/2019	12/02/2039
09522*-AA-8	BLUE AND GOLD TENANT LLC				1.G PL	17,000,000	96.0250	16,324,230	17,000,000	17,000,000					3.650	3.650	MS	156,849	427,456	10/22/2019	03/31/2045
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR			2	1.G PL	152,744,096	105.2900	160,824,259	152,744,096	152,744,096					5.000	5.000	OCT	2,270,551	6,088,549	11/27/2019	10/01/2045

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BGH6CV-G5-3	SCA 2019-1 A				1.G PL	31,056,969	93.0000	28,882,981	31,056,969	31,056,969					4.180	4.180	JD	401,747	979,090	11/19/2019	12/15/2027
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED				1.B	35,699,370	100.4950	35,852,490	35,675,802	35,698,784		(586)			2.980	2.970	MON	197,696	220,618	03/04/2020	08/10/2041
BGH6JX-6H-7	EXTELL - DEER VALLEY RESORTS LEASE				1.D IF	38,500,000	108.4500	41,753,250	38,500,000	38,500,000					5.000	5.000	AO	481,250		09/18/2020	10/01/2055
BGH6LP-G1-5	GOLDEN NUGGET (LANDRYS) 1L TL CL				4.B Z	288,000	114.0000	342,000	300,000	289,802		1,802			13.000	14.630	MON	2,600	26,542	04/08/2020	10/04/2023
BGH6LX-NT-9	DELOITTE LLP				1.F	6,550,000	106.8500	6,998,694	6,550,000	6,550,000					3.660	3.660	MN	35,960	119,865	04/23/2020	05/07/2032
BGH6LX-NU-6	DELOITTE LLP				1.F	5,000,000	105.6810	5,284,054	5,000,000	5,000,000					3.760	3.760	MN	28,200	94,000	04/23/2020	05/07/2035
BGH6NM-54-6	HARDWOOD FUNDING LLC				1.G FE	5,000,000	98.4860	4,924,320	5,000,000	5,000,000					3.440	3.440	JD	97,467		05/28/2020	06/07/2035
BGH6NX-ED-2	DELOITTE & TOUCHE USA LLP				1.D YE	3,826,612	125.0000	4,000,000	3,200,000	3,806,705		(19,907)			7.330	3.710	MN	26,714	47,645	11/16/2020	11/20/2026
BGH6PF-Y8-8	DYAL III ISSUER A				1.G PL	64,459,428	104.4470	67,326,080	64,459,428	64,459,428					4.400	4.400	JD	180,659	1,362,959	06/11/2020	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B				1.G PL	37,040,572	104.4470	38,687,847	37,040,572	37,040,572					4.400	4.400	JD	103,813	783,202	06/11/2020	06/15/2040
BGH6RD-8R-8	SER 2020-XI-C TR CTF				1.F FE	22,250,000	103.1360	22,947,870	22,250,000	22,250,000					2.970	2.970	OCT	214,941	86,101	07/17/2020	10/05/2027
BGH6RD-8S-6	SER 2020-XI-D TR CTF				1.F FE	34,750,000	102.1890	35,510,648	34,750,000	34,750,000					3.330	3.330	OCT	379,296	147,861	07/17/2020	10/05/2032
BGH6RD-8T-4	SER 2020-XI-E TR CTF				1.F FE	26,250,000	101.8830	26,744,191	26,250,000	26,250,000					3.530	3.530	OCT	303,727	118,402	07/17/2020	10/05/2035
BGH6RD-8V-9	SER 2020-XI-F TR CTF				1.F FE	23,471,000	103.5850	24,312,541	23,471,000	23,471,000					3.850	3.850	OCT	296,191	115,464	07/17/2020	10/05/2040
BGH6RG-05-7	SER 2020-XI-J TR CTF				1.F FE	9,779,000	103.5960	10,130,612	9,779,000	9,779,000					3.850	3.850	AO	171,513		07/17/2020	10/05/2040
BGH6RM-0H-8	RXR REALTY LLC				2.A PL	20,118,900	103.9340	21,826,076	21,000,000	20,182,098		63,198			5.250	6.250	AO	275,625	186,813	07/23/2020	07/17/2025
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE				1.D IF	19,500,000	108.4500	21,147,750	19,500,000	19,500,000					5.000	5.000	AO	243,750		12/10/2020	10/01/2055
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L				2.C FE	117,000,000	101.3970	118,634,402	117,000,000	117,000,000					3.520	3.520	JD	21,804	1,498,640	08/11/2020	12/31/2039
BGH6UL-ZA-3	MIDCAP SPV SR SEC TERM LOAN				3.B	28,000,000	100.0000	28,000,000	28,000,000	28,000,000					5.652	5.650	MON	215,467	149,088	09/22/2020	10/08/2024
BGH6VP-TE-2	TFI INTERNATIONAL INC				2.C Z	20,000,000	101.8500	20,369,988	20,000,000	20,000,000					3.150	3.150	JJ			10/23/2020	01/05/2029
BGH6VP-TM-4	TFI INTERNATIONAL INC				2.C Z	33,000,000	101.1380	33,375,507	33,000,000	33,000,000					3.250	3.250	JJ			10/23/2020	01/05/2031
BGH6VP-TN-2	TFI INTERNATIONAL INC				2.C Z	29,000,000	99.9890	28,996,748	29,000,000	29,000,000					3.350	3.350	JJ			10/23/2020	01/05/2033
BGH6WC-F8-8	LMH FEE II				2.B PL	47,500,000	104.0700	49,433,250	47,500,000	47,500,000					4.350	4.350	JD	57,396		11/20/2020	06/21/2048
BGH6WK-9E-4	JRD HOLDINGS LLC				2.B PL	1,700,000	99.3460	1,688,886	1,700,000	1,700,000					2.630	2.630	MN	5,340		10/28/2020	11/18/2030
BGH6XY-HW-4	NATIONAL BASKETBALL ASSOCIATION				1.G FE	19,250,000	100.0700	19,263,546	19,250,000	19,250,000					2.410	2.410	JD	19,330		11/24/2020	12/16/2023
BGH6XY-K4-2	NATIONAL BASKETBALL ASSOCIATION				1.G FE	25,100,000	100.1910	25,147,953	25,100,000	25,100,000					2.510	2.510	JD	26,250		11/24/2020	12/16/2024
BGH6YJ-6W-8	LMH FEE II-2				2.B PL	3,000,000	104.3800	3,131,400	3,000,000	3,000,000					4.400	4.400	JD	3,667		12/07/2020	06/21/2048
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED				1.D FE	13,303,055	100.0000	13,303,055	13,303,055	13,303,055					2.654	2.650	MON	15,692		12/11/2020	06/10/2042
BGH6ZN-PS-6	HS WILDCAT LLC				2.A Z	4,550,000	100.0000	4,550,000	4,550,000	4,550,000					3.830	3.830	JAJO	484		12/22/2020	12/31/2050
BL1437-39-3	PANDA STONEWALL			2	4.C FE	6,725,453	92.8120	6,242,061	6,725,453	6,725,453					6.500	6.500	FMAN	163,389	419,625	11/13/2015	11/13/2021
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD			2	2.B PL	6,750,000	102.8000	6,939,000	6,750,000	6,750,000					5.220	5.220	MS	89,066	377,663	02/18/2011	03/31/2021
U4034G-AA-1	GGBRBZ 4 1/4 01/21/30			1	2.C FE	3,696,863	111.7510	3,922,460	3,510,000	3,682,263		(14,599)			4.250	3.570	JJ	66,300	99,450	02/20/2020	01/21/2030
009088-AA-3	AIR CANADA		A		1.G FE	29,754,150	99.3410	29,558,071	29,754,150	29,754,150					3.750	3.750	JD	49,590	1,115,781	12/01/2015	12/15/2027
009088-AB-1	AIR CANADA		A		2.B FE	16,795,370	93.9200	15,759,521	16,779,729	16,789,696		(1,718)			4.125	4.110	JD	30,763	692,164	12/04/2015	12/15/2027
009090-AA-9	AIR CANADA 2015-1A PTT		A		1.F FE	22,020,001	98.6320	21,718,767	22,020,001	22,020,001					3.600	3.600	MS	233,412	792,720	03/11/2015	09/15/2027
009090-AB-7	AIR CANADA 2015-1B PTT		A		2.C FE	5,367,718	97.5360	5,235,457	5,367,718	5,367,718					3.875	3.870	MS	61,244	207,999	03/11/2015	03/15/2023
00909D-AA-1	ACACN 2020-2 A		A		1.G FE	15,000,000	107.1920	16,078,800	15,000,000	15,000,000					5.250	5.250	AO	214,375		09/09/2020	04/01/2029
013716-AU-9	RIO TINTO ALCAN INC		A		1.F FE	2,395,246	152.4630	3,049,260	2,000,000	2,352,763		(20,285)			6.125	4.310	JD	10,208	122,500	10/26/2018	12/15/2033
063679-2J-2	BANK OF MONTREAL		A	1,2,5	1.C FE	50,000,000	135.0810	67,540,695	50,000,000	50,000,000					11.900	11.900	JAJO	1,159,694	2,574,509	09/25/2012	10/20/2042
064159-HB-5	BANK OF NOVA SCOTIA		A	8	2.A FE	25,429,748	116.7260	29,765,130	25,500,000	25,460,268		6,860			4.500	4.530	JD	47,813	1,147,500	02/09/2016	12/16/2025
064159-LH-7	BANK OF NOVA SCOTIA		A		1.C FE	10,000,000	100.1410	10,014,100	10,000,000	10,000,000					0.658	0.650	JAJO	16,825	175,970	04/17/2018	04/20/2021
06849V-AA-1	BARRICK GOLD FINANCE INC		A	1	2.B FE	5,034,750	126.4260	6,321,300	5,000,000	5,027,966		(1,290)			5.800	5.740	MN	37,056	290,000	10/30/2014	11/15/2034
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC		A	1,2	1.G FE	35,723,750	111.6040	39,891,734	35,744,000	35,734,781		2,059			4.000	4.000	JJ	659,278	1,429,760	02/19/2015	01/15/2025
11271L-AA-0	BROOKFIELD FINANCE INC	RA	A	1,2	1.G FE	30,651,642	116.4320	36,035,704	30,950,000	30,772,477		28,454			4.250	4.370	JD	105,961	1,315,375	05/25/2016	06/02/2026
11271L-AD-4	BROOKFIELD FINANCE INC		A	1,2	1.G FE	27,951,354	122.6150	34,332,200	28,000,000	27,957,997		4,156			4.850	4.870	MS	452,667	1,358,000	02/06/2019	03/29/2029
11271L-AF-9	BROOKFIELD FINANCE INC		A	1	1.G FE	17,379,775	107.1030	18,743,025	17,500,000	17,380,320		545			3.500	3.530	MS	158,229		09/23/2020	03/30/2051
18060T-AA-3	CLARIOS GLOBAL LP		A	1	4.A FE	1,000,000	107.9070	1,079,070	1,000,000	1,000,000					6.750	6.750	MN	8,625	32,813	05/13/2020	05/15/2025
292505-AJ-3	ENCANA CORP		A	2	3.A FE	4,959,600	101.2650	5,063,250	5,000,000	4,992,841		7,913			3.900	4.060	MN	24,917	195,000	07/07/2016	11/15/2021

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29250N-AL-9	ENBRIDGE INC		A	2	2.B FE	5,048,950	117.1080	5,855,400	5,000,000	5,036,298		(5,541)			4.250	4.100	JD	17,708	212,500	08/07/2018	12/01/2026
29250N-AN-5	ENBRIDGE INC		A	1	2.C FE	4,688,150	106.8580	4,915,468	4,600,000	4,684,490		(3,660)			6.000	5.630	JJ	127,267		10/02/2020	01/15/2077
29250N-BC-8	ENBRIDGE INC		A		2.C FE	8,898,325	112.7320	9,655,496	8,565,000	8,895,173		(3,153)			5.750	5.210	JJ	227,091		12/16/2020	07/15/2080
303901-AE-2	FAIRFAX FINANCIAL HOLDINGS LTD		A		2.C FE	2,802,183	133.5830	4,027,527	3,015,000	2,849,944		4,466			7.750	8.360	JJ	107,744	233,663	04/11/2001	07/15/2037
651639-AR-7	GOLDCORP INC		A	2	2.B FE	7,383,017	100.8580	7,261,776	7,200,000	7,211,512		(42,638)			3.625	3.000	JD	15,950	261,000	01/17/2019	06/09/2021
448055-AK-9	HUSKY ENERGY INC		A	1,2	2.C FE	944,700	107.2620	1,072,620	1,000,000	974,779		6,918			4.000	4.830	AO	8,444	40,000	03/30/2016	04/15/2024
496902-AJ-6	KINROSS GOLD CORP		A	1	2.C FE	921,682	101.8250	920,498	904,000	905,979		(2,860)			5.125	4.780	MS	15,443	46,330	10/14/2014	09/01/2021
56501R-AC-0	MANULIFE FINANCIAL CORP		A		1.G FE	34,010,154	116.4540	39,702,662	34,093,000	34,045,883		8,000			4.150	4.180	MS	459,829	1,414,860	03/01/2016	03/04/2026
56501R-AE-6	MANULIFE FINANCIAL CORP		A	2	2.A FE	4,561,380	109.4500	4,925,250	4,500,000	4,537,827		(6,905)			4.061	3.860	FA	76,144	182,745	01/17/2018	02/24/2032
575385-AB-5	MASONITE INTERNATIONAL CORP		A	1,2	3.C FE	975,000	104.8560	1,048,560	1,000,000	980,285		2,806			5.750	6.160	MS	16,931	57,500	02/01/2019	09/15/2026
63307C-AA-9	NATIONAL BANK OF CANADA		A	5	1.D FE	10,000,000	129.7760	12,977,601	10,000,000	10,000,000					1.980	1.980	JAJO	34,267	541,321	11/01/2012	10/31/2042
66978Q-AE-1	NOVA GAS TRANSMISSION				2.A FE	21,641,630	120.7600	21,132,930	17,500,000	19,116,249		(238,146)			7.500	5.560	FA	477,604	1,312,500	10/05/2005	08/20/2026
780082-AD-5	ROYAL BANK OF CANADA		A	8	1.G FE	47,897,280	118.1890	56,730,720	48,000,000	47,942,003		9,916			4.650	4.670	JJ	954,800	2,232,000	01/22/2016	01/27/2026
86828L-AA-0	SUPERIOR PLUS/GEN PRTNR		A	2	3.C FE	1,310,500	107.1250	1,392,625	1,300,000	1,307,651		(1,880)			7.000	6.800	JJ	41,961	91,000	05/10/2019	07/15/2026
884903-BP-9	THOMSON REUTERS CORP		A	1,2	2.B FE	570,540	135.6830	678,415	500,000	568,136		(1,698)			5.650	4.660	MN	2,982	28,250	07/17/2019	11/23/2043
884903-BQ-7	THOMSON REUTERS CORP		A	1	2.B FE	4,969,050	109.6590	5,482,950	5,000,000	4,989,630		3,292			4.300	4.370	MN	22,694	215,000	11/14/2013	11/23/2023
89114Q-BL-1	TORONTO-DOMINION BANK/THE		A		1.D FE	4,988,100	100.8410	5,042,050	5,000,000	4,998,688		2,450			1.800	1.850	JJ	45,000	90,000	07/06/2016	07/13/2021
891160-MJ-9	TORONTO-DOMINION BANK		A	1,2,8	1.F FE	24,453,610	113.3910	27,780,795	24,500,000	24,464,218		2,687			3.625	3.640	MS	261,503	888,125	04/27/2017	09/15/2031
893526-DJ-9	TRANSCANADA PIPELINES LTD		A		2.A FE	3,965,937	137.7370	4,779,474	3,470,000	3,934,566		(13,909)			6.100	5.010	JD	17,639	211,670	05/14/2019	06/01/2040
89352H-AZ-2	TRANSCANADA PIPELINES LTD		A	2	2.A FE	997,280	133.8230	1,338,230	1,000,000	997,280					5.100	5.100	MS	17,000	51,000	10/10/2018	03/15/2049
89356B-AE-8	TRANSCANADA TRUST		A		2.C FE	18,539,846	110.3750	19,426,000	17,600,000	18,521,095		(18,751)			5.500	4.750	MS	326,232	413,880	12/23/2020	09/15/2079
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		A	2	3.B FE	8,359,250	102.9750	8,289,488	8,050,000	8,139,298		(69,837)			7.000	6.010	MS	165,919	563,500	09/22/2017	03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		A	2	3.B FE	1,000,000	103.7290	1,037,290	1,000,000	1,000,000					5.500	5.500	MN	9,167	55,000	10/02/2017	11/01/2025
98462Y-AB-6	YAMANA GOLD INC		A	1	2.C FE	11,635,558	107.6490	13,399,071	12,447,000	12,042,821		92,632			4.950	5.840	JJ	284,103	640,877	07/10/2018	07/15/2024
98462Y-AD-2	YAMANA GOLD INC		A	2	3.A FE	4,299,570	109.3370	4,701,478	4,300,000	4,299,634		44			4.625	4.620	JD	8,839	198,875	11/29/2017	12/15/2027
98462Y-B#-6	YAMANA GOLD INC		A		2.C	14,557,898	104.5380	15,210,279	14,550,000	14,552,705		(1,976)			4.760	4.740	JD	36,553	692,580	02/16/2018	03/23/2022
98462Y-C#-5	YAMANA GOLD INC		A		2.C	4,065,792	108.4530	4,826,159	4,450,000	4,297,270		56,101			4.780	6.310	JD	591	319,065	08/11/2016	06/10/2023
98462Y-C#-5	YAMANA GOLD INC 4.78 10JUN23		A		2.C	27,579,360	107.2190	29,881,888	27,870,000	27,752,491		43,805			4.780	4.960	JD	77,711	1,998,279	11/17/2016	06/10/2023
008474-C*-7	AGNICO-EAGLE MINES LIMITED		A		2.B FE	22,500,000	114.8530	25,841,998	22,500,000	22,500,000					4.840	4.840	JD	547,525	1,089,000	06/14/2016	06/30/2026
008474-D@-4	AGNICO EAGLEMINES LIMITED		A		2.B FE	12,000,000	117.8070	14,136,801	12,000,000	12,000,000					4.740	4.740	JD	287,560	568,800	06/29/2017	06/29/2029
008474-E#-1	AGNICO EAGLEMINES LIMITED		A		2.B FE	44,500,000	116.7800	51,966,908	44,500,000	44,500,000					4.630	4.630	AO	492,195	2,060,350	01/17/2018	04/05/2033
BGH6JE-UO-9	AGNICO ENERGY MINES LTD		A		2.B FE	11,000,000	101.2410	11,136,468	11,000,000	11,000,000					2.880	2.880	AO	73,920	158,400	03/05/2020	04/05/2032
00080Q-AF-2	ABN AMRO BANK NV		D		2.B FE	4,975,274	115.3120	5,650,288	4,900,000	4,944,121		(8,501)			4.750	4.520	JJ	98,919	232,750	02/10/2017	07/28/2025
00084D-AL-4	ABN AMRO BANK NV		D		2.B FE	51,910,040	117.5530	61,127,560	52,000,000	51,947,070		8,581			4.800	4.820	AO	506,133	2,496,000	04/11/2016	04/18/2026
00131L-AK-1	AIA GROUP LTD		D	1	1.G FE	47,735,281	105.0130	50,122,705	47,730,000	47,735,183		(98)			3.200	3.190	MS	445,480		09/10/2020	09/16/2040
00185A-AB-0	AON PLC		D		2.A FE	927,810	120.9520	1,209,520	1,000,000	933,726		1,690			4.250	4.730	JD	3,542	42,500	04/17/2017	12/12/2042
00216L-AA-1	ASB BANK LTD		D		1.E FE	14,919,600	107.8890	16,183,350	15,000,000	14,958,641		15,780			3.750	3.860	JD	26,563	562,500	06/07/2018	06/14/2023
009279-AC-4	AIRBUS GROUP SE		D	1	1.F FE	3,421,710	116.3040	3,489,120	3,000,000	3,420,815		(895)			3.950	3.150	AO	26,663		11/25/2020	04/10/2047
00928Q-AT-8	AIRCASTLE LTD		D	1	2.C FE	11,636,726	110.2250	12,879,791	11,685,000	11,641,980		5,254			5.250	5.330	FA	238,569		11/09/2020	08/11/2025
013822-AA-9	ALCOA NEDERLAND HOLDING B.V		D	1,2	3.A FE	2,051,350	104.3420	2,086,840	2,000,000	2,017,036		(8,972)			6.750	6.220	MS	34,125	135,000	11/02/2016	09/30/2024
013822-AB-7	ALCOA NEDERLAND HOLDING B.V		D	1,2	3.A FE	11,662,563	106.6870	12,002,288	11,250,000	11,470,084		(50,514)			7.000	6.400	MS	199,063	787,500	10/31/2016	09/30/2026
013822-AC-5	ALCOA NEDERLAND HOLDING BV		D	2	3.A FE	500,000	109.4370	547,185	500,000	500,000					6.125	6.120	MN	3,913	30,625	05/14/2018	05/15/2028
013822-AE-1	ALCOA NEDERLAND HOLDING BV		D	1	3.A FE	44,000,000	109.5520	48,202,880	44,000,000	44,000,000					5.500	5.500	JD	107,556	1,021,778	07/08/2020	12/15/2027
01609W-AR-3	ALIBABA GROUP HOLDING LTD		D	1	1.E FE	603,725	124.4240	647,005	520,000	599,121		(4,604)			4.500	3.100	MN	2,145	23,400	01/03/2020	11/28/2034
018820-AA-8	ALLIANZ SE		D	8	2.A FE	26,453,968	102.1870	27,028,462	26,450,000	26,453,877		(90)			3.500	3.490	NOV	113,147		11/10/2020	12/31/2070
02156L-AA-9	ALTICE FRANCE SA		D	2	4.B FE	2,916,000	110.3650	3,200,585	2,900,000	2,912,462		(1,540)			8.125	8.030	FA	98,177	235,625	07/18/2018	02/01/2027
034863-AR-1	ANGLO AMERICAN CAPITAL PLC		D		2.B FE	361,543	118.0840	383,773	325,000	359,029		(2,514)			4.750	2.910	AO	3,473	7,719	06/24/2020	04/10/2027
034863-AV-2	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	25,600,708	117.1360	29,928,248	25,550,000	25,596,268		(4,440)			5.375	5.320	AO	343,328	686,656	06/29/2020	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	RA	D	1	2.B FE	45,022,090	127.5230	52,607,063	41,253,000	44,848,320		(173,770)			5.625	4.390	AO	580,120	1,160,241	07/01/2020	04/01/2030
034863-AX-8	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	3,468,325	104.7290	3,665,515	3,500,000	3,469,181		856			2.625	2.720	MS	28,328		09/08/2020	09/10/2030
034863-AY-6	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	8,081,880	112.5060	9,169,239	8,150,000	8,082,246		366			3.950	3.990	MS	99,260		09/09/2020	09/10/2050
03512T-AE-1	ANGSJ 3 3/4 10/01/30		D	1	2.C FE	4,059,353	107.6460	4,338,134	4,030,000	4,058,739		(614)			3.750	3.660	AO	37,781		09/30/2020	10/01/2030
03718N-AA-4	ANTOLN 2 3/8 10/14/30		D	1	2.B FE	752,335	100.5000	758,775	755,000	752,408		73			2.375	2.410	AO	3,835		10/08/2020	10/14/2030
03835V-AH-9	APTIV PLC		D	1	2.B FE	4,602,457	124.9380	5,022,508	4,020,000	4,599,399		(3,058)			5.400	4.480	MS	63,918	70,200	09/24/2020	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
03938L-AP-9	ARCELORMITTAL		D	1,2	3.A FE	2,345,623	140.4750	2,809,500	2,000,000	2,332,674		(9,851)			7.000	5.560	AO	29,556	142,500	08/23/2019	10/15/2039
03938L-BA-1	ARCELORMITTAL		D	1,2	3.A FE	13,960,100	112.3810	15,733,340	14,000,000	13,969,217		5,138			4.550	4.590	MS	194,639	637,000	03/06/2019	03/11/2026
03938L-BC-7	ARCELORMITTAL		D	1,2	3.A FE	8,136,960	110.9070	8,872,560	8,000,000	8,122,063		(11,712)			4.250	4.030	JJ	155,833	340,000	09/09/2019	07/16/2029
052528-AM-8	AUST & NZ BANKING GROUP		D	1,8	2.A FE	38,810,101	102.0910	39,560,263	38,750,000	38,809,769		(332)			2.570	2.550	MN	99,588		11/17/2020	11/25/2035
05252A-DC-2	AUSTRALIA AND NEW ZEALAND BANKING		D		1.D FE	5,000,000	100.1710	5,008,550	5,000,000	5,000,000					0.682	0.680	FMAN	5,778	77,250	05/10/2018	05/17/2021
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		D		1.F FE	5,893,920	126.6790	7,600,740	6,000,000	5,913,499		4,226			4.950	5.090	JJ	125,400	297,000	09/24/2015	07/29/2035
054536-AA-5	AXA		D		2.A FE	728,142	155.8530	924,208	593,000	674,063		(5,577)			8.600	6.690	JD	2,267	50,998	05/02/2006	12/15/2030
054536-AC-1	AXA SA		D	1,2	2.B FE	14,552,330	139.2610	20,889,150	15,000,000	14,596,928		44,598			6.379	6.580	JD	45,185	956,850	04/11/2007	12/14/2049
05523R-AE-7	BAE SYSTEMS PLC		D	1	2.B FE	37,067,776	104.6540	39,192,923	37,450,000	37,070,086		2,311			3.000	3.050	MS	330,808		09/09/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC		D	1	2.B FE	2,271,128	101.2610	2,313,814	2,285,000	2,271,469		340			1.900	1.960	FA	12,783		09/16/2020	02/15/2031
05565A-HN-6	BNP PARIBAS SA		D	8	2.C FE	9,849,725	109.5000	10,128,750	9,250,000	9,810,671		(39,054)			6.625	4.580	MS	163,417		10/02/2020	12/31/2049
05565A-LQ-4	BNP PARIBAS SA		D	8	2.C FE	3,806,625	101.1150	3,857,537	3,815,000	3,806,711		86			4.500	4.510	FA	60,086		12/16/2020	12/31/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		D		2.A FE	101,161,515	111.8200	112,677,659	100,767,000	101,145,669		(15,846)			4.875	4.820	JD	1,350,908	2,491,438	07/10/2020	12/31/2099
05581K-AC-5	BNP PARIBAS		D		2.A FE	36,465,325	116.4440	42,502,060	36,500,000	36,476,675		3,180			4.625	4.630	MS	506,438	1,688,125	03/06/2017	03/13/2027
056752-AL-2	BAIDU INC		D	2	1.G FE	10,937,520	115.4790	12,702,690	11,000,000	10,952,101		5,494			4.375	4.440	MS	122,986	481,250	03/22/2018	03/29/2028
05964H-AB-1	BANCO SANTANDER SA		D		1.G FE	42,616,440	115.7290	49,763,470	43,000,000	42,740,348		35,255			4.250	4.360	AO	406,111	1,827,500	04/04/2017	04/11/2027
05969L-AA-9	BANCO INBURSA SA		D	1	2.C FE	28,581,348	107.8130	31,359,567	29,087,000	28,867,053		57,939			4.125	4.360	JD	83,322	1,199,839	11/21/2016	06/06/2024
05969L-AB-7	BANCO INBURSA CONCESIONARIA PAC		D		2.C FE	22,675,930	109.4500	25,173,500	23,000,000	22,779,948		29,668			4.375	4.550	AO	223,611	1,006,250	04/06/2017	04/11/2027
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIO		D		2.B FE	28,619,353	110.8640	31,817,968	28,700,000	28,657,027		7,903			4.375	4.410	AO	268,564	1,255,625	10/06/2015	10/14/2025
06326B-AA-7	BANK LEUMI LE-ISRAEL BM		D	1,8	2.B FE	2,000,000	103.4000	2,068,000	2,000,000	2,000,000					3.275	3.270	JJ	32,750	32,750	01/22/2020	01/29/2031
06738E-AP-0	BARCLAYS PLC		D		2.C FE	45,258,971	116.6970	52,280,256	44,800,000	45,078,452		(44,484)			5.200	5.060	MN	317,084	2,329,600	08/03/2016	05/12/2026
06738E-BD-6	BARCLAYS PLC		D	2	2.B FE	12,000,000	119.9860	14,398,320	12,000,000	12,000,000					4.972	4.970	MN	74,580	596,640	05/09/2018	05/16/2029
09659W-2F-0	BNP PARIBAS SA		D		1.G FE	994,640	118.6110	1,186,110	1,000,000	995,701		466			4.400	4.460	FA	18,333	44,000	08/07/2018	08/14/2028
10552T-AH-0	BRFSBZ 5 3/4 09/21/50		D	1	3.B FE	781,064	111.4370	885,924	795,000	781,136		72			5.750	5.870	MS	12,698		09/16/2020	09/21/2050
11042A-AA-2	BRITISH AIRWAYS PLC		D		1.F FE	23,832,479	99.6270	23,655,641	23,744,207	23,780,431		(15,661)			4.625	4.550	MJSD	33,555	1,098,170	10/04/2018	06/20/2024
11042T-AA-1	BRITISH AIR 18-1 AA PTT		D		1.F FE	1,160,242	101.0130	1,301,397	1,288,348	1,164,954		12,030			3.800	5.940	MJSD	1,496	36,718	05/15/2020	03/20/2033
11044M-AA-4	BRITISH AIR 20-1 A PPT		D		1.G FE	13,047,875	106.8750	13,840,313	12,950,000	13,047,782		(93)			4.250	4.160	FMAN	47,393		12/23/2020	11/15/2032
11778B-AB-8	BSKYB FINANCE UK PLC		D		1.G FE	1,589,581	149.5910	1,982,081	1,325,000	1,549,040		(10,270)			6.500	4.860	AO	21,531	86,125	02/17/2017	10/15/2035
151191-BD-4	CELARA 5 1/2 11/02/47		D	1	2.C FE	759,863	120.1790	829,235	690,000	758,812		(1,050)			5.500	4.820	MN	6,220	37,950	02/19/2020	11/02/2047
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	11,191,600	115.9010	12,841,831	11,080,000	11,192,259		659			5.150	5.070	JJ	240,928	244,625	11/30/2020	01/29/2050
151290-BW-2	CEMEX 7 3/8 06/05/27		D	1	3.C FE	663,000	113.9250	755,323	663,000	663,000					7.375	7.370	JD	3,531	24,448	06/02/2020	06/05/2027
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH		D	1	4.B FE	4,900,000	104.6250	5,126,625	4,900,000	4,900,000					5.500	5.500	JJ	56,894		10/08/2020	01/15/2028
19123M-AB-9	COCA-COLA EUROPEAN PARTNERS PLC		D	1,2	2.A FE	3,047,742	101.1460	3,034,380	3,000,000	3,015,840		(24,496)			3.250	2.400	FA	40,625	97,500	09/10/2019	08/19/2021
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA		D	8	2.A FE	488,542	127.7010	501,865	393,000	487,882		(661)			4.316	3.000	JJ	8,481		09/10/2020	01/10/2048
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		D	2	2.A FE	25,997,814	110.0120	28,438,102	25,850,000	25,981,329		(12,710)			3.610	3.540	MS	282,548	933,185	09/06/2019	09/12/2034
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA		D	8	2.A FE	34,832,213	115.4890	40,016,939	34,650,000	34,756,617		(19,360)			4.500	4.420	JD	95,288	1,559,250	11/04/2016	12/09/2025
21684A-AA-4	COOPERATIEVE CENTRALE RAIFFEISEN-B	RA	D		2.A FE	13,886,040	111.5080	15,611,120	14,000,000	13,961,117		12,161			4.625	4.720	JD	53,958	647,500	11/25/2013	12/01/2023
21684A-AC-0	RABOBANK		D		2.A FE	3,494,680	114.1760	3,996,160	3,500,000	3,497,270		526			4.375	4.390	FA	62,526	153,125	07/28/2015	08/04/2025
21684A-AF-3	COOPERATIEVE RABOBANK UA		D		2.A FE	14,335,680	113.1020	16,965,300	15,000,000	14,503,058		76,595			3.750	4.420	JJ	281,250	562,500	11/20/2018	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA		D		1.D FE	2,320,740	147.6600	2,953,200	2,000,000	2,288,788		(8,820)			5.250	4.190	MN	17,500	105,000	02/21/2017	05/24/2041
225313-AF-2	CREDIT AGRICOLE SA		D		2.A FE	6,080,190	112.3840	6,743,040	6,000,000	6,041,891		(8,959)			4.375	4.190	MS	87,500	262,500	02/15/2017	03/17/2025
225313-AL-9	CREDIT AGRICOLE SA		D	8	2.C FE	10,027,875	111.0060	10,268,055	9,250,000	9,984,547		(43,328)			6.875	4.530	MS	173,116		10/06/2020	12/31/2049
225401-AP-3	CREDIT SUISSE GROUP AG		D	1	2.A FE	15,000,000	117.6990	17,654,850	15,000,000	15,000,000					4.194	4.190	AO	157,275	314,550	03/27/2020	04/01/2031
225433-AR-2	CRED SUIS GP FUN LTD		D		2.A FE	2,090,880	117.7070	2,354,140	2,000,000	2,053,741		(8,952)			4.550	3.980	AO	109,453		07/15/2016	04/17/2026
225433-AR-2	CREDIT SUISSE GROUP FUNDING GUERNS		D		2.A FE	4,264,360	117.7070	4,708,280	4,000,000	4,172,364		(29,019)			4.550	3.640	AO	45,500	273,000	11/29/2017	04/17/2026
23330J-AC-5	DP WORLD PLC		D	1	2.C FE	15,078,950	115.7640	16,930,485	14,625,000	15,079,489		539			4.700	4.490	MS	173,753	217,375	11/24/2020	09/30/2049

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD/THE		D	1,2	1.G FE	14,000,000	112.5000	15,750,000	14,000,000	14,000,000					5.100	5.100	AO	124,950	714,000	10/23/2014	12/31/2049
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD/THE		D	1,2	1.G FE	49,150,000	110.6250	54,372,188	49,150,000	49,150,000					4.000	4.000	JJ	857,394	1,966,000	07/13/2016	12/31/2049
23636A-AU-5	DANSKE BANK A/S		D		2.A FE	1,000,000	101.6080	1,016,080	1,000,000	1,000,000					3.001	3.000	MS	10,003	30,010	09/16/2019	09/20/2022
24023M-AA-2	DBS GROUP HOLDINGS LTD		D	2,8	1.F FE	10,000,000	109.5200	10,952,000	10,000,000	10,000,000					4.520	4.520	JD	25,111	452,000	06/04/2018	12/11/2028
24668P-AE-7	ADNA 5.7		D		2.A FE	1,153,690	143.4640	1,434,640	1,000,000	1,140,460		(4,287)			5.700	4.600	AO	14,250	57,000	09/29/2017	10/01/2040
25155F-AB-2	DEUTSCHE ANNINGTON FINANCE BV		D	1	2.B FE	8,562,895	106.9880	9,254,462	8,650,000	8,621,489		9,417			5.000	5.130	AO	106,924	432,500	09/25/2013	10/02/2023
268317-AC-8	ELECTRICITE DE FRANCE		D		2.A FE	19,710,200	149.6470	29,929,400	20,000,000	19,763,368		6,332			6.950	7.060	JJ	598,472	1,390,000	01/21/2009	01/26/2039
279158-AE-9	ECOPET 7 3/8 09/18/43		D		2.C FE	1,269,450	137.2570	1,729,438	1,260,000	1,269,450					7.375	7.300	MS	26,587	46,463	04/27/2020	09/18/2043
279158-AN-9	ECOPETROL SA		D	1	2.C FE	4,955,810	129.2500	5,712,850	4,420,000	4,942,667		(13,143)			6.875	5.170	AO	75,969	151,938	09/30/2020	04/29/2030
29082H-AB-8	EMBRBZ 5.4 02/01/27		D		3.A FE	1,632,000	106.3760	2,042,419	1,920,000	1,653,212		21,212			5.400	8.360	FA	43,200	51,840	05/19/2020	02/01/2027
29246Q-AE-5	EMPRESA DE TRANSPORTE DE PASAJEROS		D	1	1.G FE	9,005,821	126.0130	9,917,223	7,870,000	8,996,325		(9,497)			4.700	3.860	MN	55,484	184,945	09/25/2020	05/07/2050
29359U-AA-7	ENSTAR GROUP LTD		D	2	2.C FE	37,548,683	103.8340	38,961,632	37,523,000	37,531,045		(6,850)			4.500	4.480	MS	520,632	1,688,535	08/15/2018	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD		D	1,2	2.C FE	22,910,300	113.4500	26,093,500	23,000,000	22,921,681		7,323			4.950	5.000	JD	94,875	1,138,500	05/22/2019	06/01/2029
30257W-AA-4	FAGE INTL / FAGE USA		D	1	4.B FE	1,282,500	102.8560	1,542,840	1,500,000	1,302,530		20,030			5.625	8.630	FA	31,875	42,188	04/01/2020	08/15/2026
314890-AB-0	FERGUSON FINANCE PLC		D	1	2.B FE	6,687,318	111.6740	7,493,325	6,710,000	6,688,438		1,120			3.250	3.280	JD	17,567	109,038	05/28/2020	06/02/2030
358070-AB-6	FRESNILLO PLC		D	1	2.B FE	1,960,100	109.9750	2,199,500	2,000,000	1,960,261		161			4.250	4.370	AO	21,014		09/29/2020	10/02/2050
36321P-AA-8	GALAXY PIPELINE ASSETS		D		1.C FE	800,000	101.7510	814,008	800,000	800,000					1.750	1.750	MS	2,178		10/27/2020	09/30/2027
36321P-AB-6	ADGLXY 2 5/8 03/31/36		D		1.C FE	1,120,000	103.9950	1,164,744	1,120,000	1,120,000					2.625	2.620	MS	4,573		10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS		D		1.C FE	110,375,500	105.8020	116,752,507	110,350,000	110,375,428		(72)			3.250	3.240	MS	557,881		12/02/2020	09/30/2040
40049J-AV-9	GRUPO TELEVISA SA		D	1	2.A FE	4,112,750	121.8400	4,654,288	3,820,000	3,932,344		(23,140)			6.625	5.800	MS	72,408	253,075	05/05/2011	03/18/2025
40049J-AZ-0	TELVIS 6 5/8 01/15/40		D		2.A FE	4,077,000	140.3030	4,209,090	3,000,000	4,074,260		(2,740)			6.625	3.930	JJ	91,646		12/02/2020	01/15/2040
40049J-BE-6	TELVIS 5 1/4 05/24/49		D	1	2.A FE	5,511,273	126.7440	5,703,480	4,500,000	5,507,416		(3,857)			5.250	3.920	MN	24,281	63,000	12/02/2020	05/24/2049
40052V-AB-0	GRUPO BIMBO SAB DE CV		D		2.B FE	2,033,395	104.0360	2,132,738	2,050,000	2,047,849		1,925			4.500	4.600	JJ	39,975	92,250	01/18/2012	01/25/2022
404280-AS-8	HSBC HOLDINGS PLC		D	1,2,8	2.C FE	20,000,000	108.1250	21,625,000	20,000,000	20,000,000					6.375	6.370	MS	368,333	1,275,000	09/10/2014	12/31/2049
404280-AT-6	HSBC HOLDINGS PLC		D	1,2,8	2.C FE	19,626,085	109.4270	20,523,034	18,755,000	19,583,521		(42,564)			6.375	5.180	MS	302,229	666,188	11/24/2020	12/31/2049
404280-AW-9	HSBC HOLDINGS PLC		D		1.F FE	9,486,225	115.2520	10,948,940	9,500,000	9,492,128		1,328			4.300	4.310	MS	128,224	408,500	03/01/2016	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC		D		1.G FE	8,369,330	115.4500	9,663,165	8,370,000	8,369,571		63			4.375	4.370	MN	38,653	366,188	11/16/2016	11/23/2026
404280-BJ-7	HSBC HOLDINGS PLC		D	2	1.F FE	1,634,793	103.3700	1,653,920	1,600,000	1,618,612		(15,111)			3.262	2.270	MS	17,397	52,192	12/05/2019	03/13/2023
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.F FE	14,250,000	114.2170	16,275,923	14,250,000	14,250,000					4.041	4.040	MS	172,753	575,843	03/06/2017	03/13/2028
404280-BS-7	HSBC HOLDINGS PLC	RA	D	2	1.F FE	10,000,000	107.8970	10,789,700	10,000,000	10,000,000					3.950	3.950	MN	52,667	395,000	05/10/2018	05/18/2024
404280-BT-5	HSBC HOLDINGS PLC		D	2	1.F FE	12,000,000	118.3300	14,199,600	12,000,000	12,000,000					4.583	4.580	JD	18,332	549,960	06/12/2018	06/19/2029
404280-CF-4	HSBC HOLDINGS PLC		D		1.F FE	6,991,250	125.2090	8,764,630	7,000,000	6,991,771		521			4.950	4.960	MS	87,588	173,250	03/25/2020	03/31/2030
404280-CN-7	HSBC HOLDINGS PLC		D	8	2.C FE	2,767,650	102.0120	2,815,531	2,760,000	2,767,645		(5)			4.600	4.580	JD	4,937		12/11/2020	12/31/2049
44962L-AB-3	IHS MARKIT LTD		D	2	3.A FE	2,000,000	114.8850	2,297,700	2,000,000	2,000,000					4.750	4.750	FA	39,583	95,000	02/06/2017	02/15/2025
44985G-AD-3	IPIC GMTN LTD		D		1.C FE	10,971,730	105.9010	11,649,110	11,000,000	10,995,830		3,373			5.500	5.530	MS	201,667	605,000	10/27/2011	03/01/2022
45262B-AC-7	IMPERIAL BRANDS FINANCE PLC		D	1,2	2.B FE	1,982,660	112.1220	2,242,440	2,000,000	1,984,708		1,475			3.875	3.980	JJ	38,750	77,500	07/23/2019	07/26/2029
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV		D	1	2.B FE	14,182,700	116.1050	15,714,812	13,535,000	14,180,170		(2,530)			4.750	4.450	FA	258,951		11/24/2020	08/06/2050
456829-AC-4	IENOVA 4 3/4 01/15/51		D	1	2.B FE	21,909,005	109.7500	24,726,675	22,530,000	21,911,353		2,348			4.750	4.920	MS	315,107		12/02/2020	01/15/2051
456837-AH-6	ING GROEP NV		D		1.G FE	11,484,935	115.8040	13,317,460	11,500,000	11,489,914		1,398			3.950	3.960	MS	116,086	454,250	03/21/2017	03/29/2027
456837-AK-9	ING GROEP NV		D		1.G FE	14,996,700	109.9120	16,486,800	15,000,000	14,998,101		639			4.100	4.100	AO	152,042	615,000	09/25/2018	10/02/2023
456837-AM-5	ING GROEP NV		D		1.G FE	46,639,944	121.9300	57,063,240	46,800,000	46,669,882		13,692			4.550	4.590	AO	526,435	2,129,400	09/25/2018	10/02/2028
46132F-AB-6	INVESCO FINANCE PLC		D	1	2.A FE	3,971,360	109.8640	4,394,560	4,000,000	3,990,022		2,982			4.000	4.080	JJ	67,111	160,000	11/06/2013	01/30/2024
46513E-FG-2	AID 5.5 9/33		D		1.B FE	15,195,104	146.6840	17,602,080	12,000,000	14,324,097		(143,467)			5.500	3.570	MS	188,833	660,000	04/06/2017	09/18/2033
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	2,991,840	108.1220	3,243,660	3,000,000	2,996,986		850			3.800	3.830	AO	26,283	114,000	04/03/2014	04/08/2024
539439-AK-5	LLOYDS BANKING GROUP PLC		D		1.G FE	4,996,300	101.4080	5,070,400	5,000,000	4,999,605		781			3.100	3.110	JJ	77,500	155,000	06/30/2016	07/06/2021
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.G FE	26,207,161	119.0410	31,307,783	26,300,000	26,229,011		8,177			4.375	4.410	MS	316,422	1,150,625	03/15/2018	03/22/2028
539439-AS-8	LLOYDS BANKING GROUP PLC		D		1.G FE	4,998,650	109.3460	5,467,300	5,000,000	4,999,258		263			4.050	4.050	FA	75,938	202,500	08/09/2018	08/16/2023
539439-AT-6	LLOYDS BANKING GROUP PLC		D		1.G FE	14,954,700	120.6950	18,104,250	15,000,000	14,963,682		3,898			4.550	4.580	FA	255,938	682,500	08/09/2018	08/16/2028
53944Y-AA-1	LLOYDS BANK PLC		D		2.A FE	12,926,550	111.9780	14,557,140	13,000,000	12,967,813		7,504			4.500	4.570	MN	92,625	585,000	10/29/2014	11/04/2024
53944Y-AF-0	LLOYDS BANKING GROUP PLC		D		1.G FE	8,994,600	114.7060	10,323,540	9,000,000	8,996,450		724			4.450	4.460	MN	58,963	400,500	05/01/2018	05/08/2025
54988L-AB-2	LUKOIL 3 7/8 05/06/30		D		2.B FE	3,300,000	108.3130	3,574,329	3,300,000	3,300,000					3.875	3.870	MN	19,536	63,938	04/28/2020	05/06/2030
556079-AC-5	MACQUARIE BANK LTD		D		2.B FE	1,549,934	109.6350	1,589,708	1,450,000	1,548,849		(1,085)			3.624	2.790	JD	4,087	26,274	11/12/2020	06/03/2030
55608J-AE-8	MACQUARIE GROUP LTD		D		1.G FE	8,582,025	100.1450	8,648,522	8,636,000	8,635,742		7,018			6.250	6.330	JJ	250,384	539,750	01/11/2011	01/14/2021
55608J-AP-3	MACQUARIE GROUP LTD		D	2	1.G FE	58,000,000	120.9370	70,143,460	58,000,000	58,000,000					5.033	5.030	JJ	1,346,048	2,919,140	10/04/2018	01/15/2030

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55608X-AB-3	MACQUARIE BANK LTD		D	8	2.B FE	15,458,770	113.5640	17,602,420	15,500,000	15,479,211		4,095			4.875	4.900	JD	44,078	755,625	06/02/2015	06/10/2025
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		D	1,2	1.G FE	39,750,000	115.0190	45,720,053	39,750,000	39,750,000					5.200	5.200	AO	407,658	2,067,000	10/15/2015	10/20/2045
59284B-AD-0	MEXICHEM SAB DE CV		D		2.C FE	3,780,000	134.9290	3,778,012	2,800,000	3,779,037		(963)			6.750	4.260	MS	53,550		12/16/2020	09/19/2042
59284B-AG-3	ORBIA ADVANCE CORPORATION SAB DE CV		D	1	2.C FE	11,721,000	121.5250	12,650,753	10,410,000	11,714,463		(6,537)			5.500	4.660	JJ	264,009	82,500	11/09/2020	01/15/2048
60284M-AB-8	MINERA MEXICO SA DE CV		D	1	2.A FE	1,720,810	115.9010	1,838,190	1,586,000	1,720,250		(560)			4.500	4.000	JJ	30,729		09/30/2020	01/26/2050
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	36,566,414	121.8090	41,335,884	33,935,000	36,438,951		(97,275)			3.751	3.210	JJ	576,342	1,272,902	09/10/2019	07/18/2039
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		D	1,2	1.G FE	7,750,000	119.5000	9,261,250	7,750,000	7,750,000					4.950	4.950	MS	122,547	383,625	02/27/2019	12/31/2049
60687Y-AS-8	MIZUHO FINANCIAL GROUP		D	2	1.G FE	12,000,000	108.8070	13,056,840	12,000,000	12,000,000					3.922	3.920	MS	143,807	470,640	09/05/2018	09/11/2024
60687Y-AT-6	MIZUHO FINANCIAL GROUP		D	2	1.G FE	16,400,000	119.1160	19,535,024	16,400,000	16,400,000					4.254	4.250	MS	213,173	697,656	09/05/2018	09/11/2029
614810-AB-5	MONTPELIER RE HOLDINGS LTD		D	1	1.G FE	22,055,380	106.9320	23,108,005	21,610,000	21,727,418		(59,739)			4.700	4.370	AO	214,419	1,012,850	12/21/2020	10/15/2022
62854A-AM-6	MYLAN NV		D	2	2.C FE	3,995,360	100.9690	4,038,760	4,000,000	3,999,546		974			3.150	3.170	JD	5,600	126,000	05/31/2016	06/15/2021
63859U-BD-4	NATIONWIDE BUILDING SOCIETY		D		1.E FE	4,991,100	101.2240	5,061,200	5,000,000	4,991,233		42			2.450	2.450	JJ	61,250	122,500	07/20/2016	07/27/2021
63859W-AE-9	NATIONWIDE BUILDING SOCIETY		D		2.B FE	8,973,540	111.7220	10,054,980	9,000,000	8,983,634		2,505			4.000	4.030	MS	107,000	360,000	09/07/2016	09/14/2026
638602-BP-6	NATIONWIDE BUILDING SOCIETY		D		1.E FE	996,230	112.7530	1,127,530	1,000,000	998,099		378			3.900	3.940	JJ	19,500	39,000	07/14/2015	07/21/2025
63861V-AC-1	NATIONWIDE BLDG SOCIETY		D	2	2.A FE	17,650,000	108.7380	19,192,257	17,650,000	17,650,000					4.363	4.360	FA	320,862	770,070	07/25/2018	08/01/2024
65120F-AE-4	NEWCREST FINANCE PTY LTD	RA	D	1	2.B FE	62,143,730	122.5680	76,543,716	62,450,000	62,147,009		3,279			4.200	4.220	MN	349,720	1,311,450	05/08/2020	05/13/2050
654579-AA-9	NIPPON LIFE INSURANCE CO		D	1,2	1.G FE	33,000,000	106.4200	35,118,600	33,000,000	33,000,000					5.000	5.000	AO	334,583	1,650,000	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INSURANCE CO		D	1,2	1.G FE	16,250,000	112.4240	18,268,900	16,250,000	16,250,000					5.100	5.100	AO	172,656	828,750	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INSURANCE CO		D	1,2	1.G FE	13,000,000	113.1740	14,712,620	13,000,000	13,000,000					4.700	4.700	JJ	273,253	611,000	01/13/2016	01/20/2046
654579-AF-8	NIPPON LIFE INSURANCE		D	2	1.G FE	32,550,000	112.0820	36,482,691	32,550,000	32,550,000					4.000	4.000	MS	368,900	1,302,000	09/12/2017	09/19/2047
654744-AD-3	NISSAN MOTOR CO LTD		D	1	2.C FE	10,939,575	112.8540	12,244,659	10,850,000	10,938,172		(1,403)			4.810	4.700	MS	150,767		11/10/2020	09/17/2030
65557C-AY-9	NORDEA BANK AB		D		1.F FE	9,986,500	108.1470	10,814,700	10,000,000	9,992,495		2,638			3.750	3.780	FA	128,125	375,000	08/22/2018	08/30/2023
69370P-AE-1	PERTAMINA PERSERO PT		D		2.B FE	6,641,000	114.7610	7,057,802	6,150,000	6,638,965		(2,035)			4.700	4.210	JJ	121,240		09/25/2020	07/30/2049
70213B-AC-5	PARTNERRE FINANCE B LLC		D		2.B FE	31,050,000	104.8130	32,544,437	31,050,000	31,050,000					4.500	4.500	AO	384,244		09/17/2020	10/01/2050
71647N-AQ-2	PETROBRAS GLOBAL FINANCE BV		D	1,2	3.C FE	3,663,900	130.0250	3,900,750	3,000,000	3,534,567		(84,525)			8.750	4.940	MN	43,750	262,500	06/10/2019	05/23/2026
71654Q-CB-6	PEMEX 6 7/8 08/04/26		D		3.C FE	1,587,975	109.4000	2,100,480	1,920,000	1,613,669		25,694			6.875	10.720	FA	53,900	66,000	05/11/2020	08/04/2026
71654Q-CP-5	PEMEX 6 1/2 01/23/29		D		3.B FE	414,000	103.5510	621,306	600,000	422,550		8,550			6.500	12.400	JJ	17,117	19,500	04/28/2020	01/23/2029
716743-AR-0	PETRONAS CAPITAL LTD		D	1	1.G FE	546,100	134.1020	670,510	500,000	545,546		(554)			4.550	4.010	AO	4,424	11,375	04/28/2020	04/21/2050
74365P-AD-0	PRXNA 4.027 08/03/50		D	1	2.C FE	625,000	105.0590	656,619	625,000	625,000					4.027	4.020	FA	10,347		08/03/2020	08/03/2050
74728G-AE-0	QBE INSURANCE GROUP LTD		D		2.C FE	20,972,013	109.5000	22,776,000	20,800,000	20,952,651		(19,361)			5.875	5.680	MN	166,328	611,000	05/12/2020	12/31/2049
74737E-AA-2	QBE CAP FUNDING II LP		D	1,2	2.B FE	45,390,725	102.3000	47,226,795	46,165,000	45,483,718		13,180			7.250	7.380	MN	578,510	3,462,375	09/30/2011	05/21/2041
74977R-DE-1	COOPERATIEVE RABOBANK UA		D		1.G FE	11,967,600	109.1430	13,097,160	12,000,000	11,981,499		6,288			3.875	3.930	MS	122,708	465,000	09/19/2018	09/26/2023
75102X-AA-4	RAIZBZ 5.3 01/20/27		D		2.C FE	1,245,216	114.1250	1,369,500	1,200,000	1,242,335		(2,881)			5.300	4.620	JJ	28,443	31,800	07/01/2020	01/20/2027
75968N-AD-3	RENAISSANCERE HOLDINGS LTD		D	1,2	1.G FE	1,972,120	113.3110	2,266,220	2,000,000	1,976,259		2,402			3.600	3.760	AO	18,000	72,000	03/28/2019	04/15/2029
767201-AL-0	RIO TINTO FINANCE (USA) LTD		D		1.F FE	2,230,860	146.4500	2,929,000	2,000,000	2,215,894		(6,723)			5.200	4.380	MN	17,333	104,000	09/07/2018	11/02/2040
780097-BA-8	ROYAL BANK OF SCOTLAND GROUP PLC		D		2.B FE	5,415,593	118.2190	6,265,607	5,300,000	5,370,780		(11,677)			4.800	4.510	AO	60,773	254,400	11/04/2016	04/05/2026
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC		D	2	2.B FE	19,931,820	122.9740	24,594,800	20,000,000	19,942,030		4,893			5.076	5.110	JJ	434,280	1,015,200	10/09/2018	01/27/2030
78448T-AA-0	SMBC AVIATION CAPITAL FINANCE DAC		D		1.G FE	19,972,200	101.0610	20,212,200	20,000,000	19,996,910		5,848			2.650	2.680	JJ	265,000	530,000	07/12/2016	07/15/2021
80281L-AA-3	SANTANDER UK GROUP HOLDINGS PLC		D		2.A FE	14,958,600	112.8550	16,928,250	15,000,000	14,978,086		4,063			4.750	4.780	MS	209,792	712,500	09/08/2015	09/15/2025
80283L-AU-7	SANTANDER UK PLC		D		1.E FE	3,000,000	100.2360	3,007,080	3,000,000	3,000,000					1.031	1.030	MJSD	2,666	49,852	05/23/2018	06/01/2021
804133-AB-2	SAUDI ELECTRICITY GLOBAL SUKUK CO		D		1.G FE	13,300,025	127.5830	14,321,192	11,225,000	13,282,965		(17,060)			5.060	3.820	AO	130,952	203,665	12/17/2020	04/08/2043
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		D	1	1.D FE	9,990,458	155.6450	11,751,198	7,550,000	9,662,054		(77,947)			6.375	4.140	JD	21,392	481,313	06/24/2016	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		D	1,2	1.D FE	26,415,738	144.5170	28,108,557	19,450,000	26,091,424		(248,694)			5.500	3.120	MS	285,267	1,069,750	09/10/2019	03/25/2040
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	C	D	1	1.D FE	41,404,567	125.1520	50,500,084	40,351,000	41,245,466		(45,700)			4.125	3.920	MN	231,178	1,664,479	05/23/2017	05/11/2035

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
822582-BS-0	SHELL INTERNATIONAL FINANCE BV		D		1.D FE	1,953,500	100.5730	2,011,460	2,000,000	1,995,832		11,467			1.875	2.460	MN	6,250	37,500	03/02/2017	05/10/2021
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		D		1.D FE	2,242,620	110.7350	2,491,538	2,250,000	2,245,782		717			2.875	2.910	MN	9,164	64,688	05/05/2016	05/10/2026
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		D	1	1.D FE	37,601,900	113.4750	39,716,250	35,000,000	37,585,149		(16,751)			3.250	2.870	AO	284,375	568,750	09/10/2020	04/06/2050
82460E-AN-0	SHNHAN 4 04/23/29		D	8	2.A FE	3,023,578	113.8190	3,141,404	2,760,000	3,001,620		(21,957)			4.000	2.810	AO	20,853	110,400	02/19/2020	04/23/2029
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE		D	2	2.B FE	1,348,542	101.3160	1,367,766	1,350,000	1,349,777		301			2.400	2.420	MS	8,820	29,115	09/19/2016	09/23/2021
83367T-BR-9	SOCIETE GENERALE SA		D		2.C FE	68,237,077	113.4700	77,556,745	68,350,000	68,293,405		9,807			4.750	4.760	MN	333,681	3,246,625	11/04/2016	11/24/2025
83368J-KF-6	SOCIETE GENERALE SA		D		2.C FE	19,686,744	112.0100	22,177,980	19,800,000	19,730,331		10,709			4.250	4.320	FA	308,550	841,500	08/16/2016	08/19/2026
83368R-AZ-5	SOCIETE GENERALE		D	1	2.B FE	650,000	100.9140	655,941	650,000	650,000					1.480	1.480	JD	454		12/07/2020	12/14/2026
853254-BK-5	STANDARD CHARTERED PLC		D	2	2.B FE	26,500,000	112.7080	29,867,620	26,500,000	26,500,000					4.866	4.860	MS	379,683	1,289,490	03/12/2018	03/15/2033
853254-BM-1	STANDARD CHARTERED PLC		D	2	1.F FE	15,000,000	103.7240	15,558,600	15,000,000	15,000,000					4.247	4.240	JJ	284,903	637,050	09/27/2018	01/04/2023
853254-BP-4	STANDARD CHARTERED PLC		D		1.F FE	47,000,000	117.3740	55,165,780	47,000,000	47,000,000					4.305	4.300	MN	224,817	2,023,350	05/16/2019	05/21/2030
853254-BS-8	STANDARD CHARTERED PLC		D	1	1.F FE	18,000,000	121.1410	21,805,380	18,000,000	18,000,000					4.644	4.640	AO	208,980	420,282	03/26/2020	04/01/2031
853254-BV-1	STANDARD CHARTERED PLC		D	1	1.F FE	420,000	101.1350	424,767	420,000	420,000					1.319	1.310	AO	1,185		10/06/2020	10/14/2023
86562M-BF-6	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	5,000,000	109.6550	5,482,750	5,000,000	5,000,000					3.936	3.930	AO	42,093	196,800	10/10/2018	10/16/2023
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	23,000,000	119.7480	27,542,040	23,000,000	23,000,000					4.310	4.310	AO	212,028	990,380	10/10/2018	10/16/2028
86564C-AB-6	SUMITOMO LIFE INSURANCE CO		D	2	1.G FE	59,383,000	111.2760	66,097,944	59,400,000	59,383,244		76			4.000	4.000	MS	706,200	2,496,000	09/13/2017	09/14/2077
86964W-AH-5	SUZANO 5 01/15/30		D	1	2.C FE	12,211,835	113.7130	13,474,991	11,850,000	12,190,409		(21,426)			5.000	4.590	JJ	273,208	296,250	06/17/2020	01/15/2030
86964W-AJ-1	SUZANO 3 3/4 01/15/31		D	1	2.C FE	796,392	106.2250	860,423	810,000	796,684		292			3.750	3.950	JJ	9,028		09/10/2020	01/15/2031
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA		D		1.F FE	18,057,000	116.8250	21,028,500	18,000,000	18,048,906		(4,872)			5.000	4.950	AO	222,500	900,000	09/29/2020	04/02/2049
87406D-AQ-9	TAKEDA PHARMACEUTICAL CO LTD		D	2	2.B FE	4,996,800	102.7870	5,139,350	5,000,000	4,999,043		1,149			4.000	4.020	MN	33,333	200,000	11/19/2018	11/26/2021
87938W-AP-8	TELEFONICA EMISIONES SAU		D	1	2.C FE	35,824,777	100.5610	35,950,558	35,750,000	35,751,804		(14,267)			5.462	5.410	FA	732,249	1,952,665	09/14/2015	02/16/2021
87938W-AV-5	TELEFONICA EMISIONES SAU		D		2.C FE	5,200,000	120.8040	6,281,808	5,200,000	5,200,000					4.665	4.660	MS	77,491	242,580	02/27/2018	03/06/2038
88032W-AV-8	TENCENT HOLDINGS LTD		D	1	1.E FE	3,971,655	103.7040	3,940,752	3,800,000	3,971,497		(158)			3.240	3.000	JD	9,576		12/16/2020	06/03/2050
88032X-AW-4	TENCNT 3.29 06/03/60		D	1	1.E FE	7,336,607	103.9500	7,203,735	6,930,000	7,335,316		(1,291)			3.290	3.030	JD	17,733	54,779	12/02/2020	06/03/2060
88034Q-AC-1	TENGIZ 3 1/4 08/15/30		D	1	2.B FE	1,177,374	106.0970	1,262,554	1,190,000	1,177,825		451			3.250	3.370	FA	16,974		07/15/2020	08/15/2030
89641U-AA-9	TRINITY ACQUISITION PLC		D	1	2.B FE	6,163,256	110.2910	7,003,479	6,350,000	6,291,459		20,410			4.625	5.000	FA	110,949	293,688	09/17/2013	08/15/2023
898339-AA-4	FUNOTR 4.869 01/15/30		D	1	2.B FE	1,108,221	114.0010	1,271,111	1,115,000	1,108,483		262			4.869	4.950	JJ	25,033		07/15/2020	01/15/2030
898339-AB-2	FIBRA UNO		D	1	2.B FE	11,484,945	117.3250	13,639,031	11,625,000	11,487,469		2,524			6.390	6.460	JJ	342,531	287,550	12/10/2020	01/15/2050
90351D-AD-9	UBS GROUP FUNDING JERSEY LTD		D		1.G FE	3,347,488	100.7740	3,375,929	3,350,000	3,348,161		674			3.000	2.990	AO	25,125	100,500	03/29/2016	04/15/2021
90351D-AF-4	UBS GROUP FUNDING JERSEY LTD		D		1.G FE	3,142,290	115.7410	3,472,230	3,000,000	3,081,669		(14,501)			4.125	3.520	AO	30,938	123,750	07/15/2016	04/15/2026
92857W-BS-8	VODAFONE GROUP PLC		D	1,2	2.B FE	8,842,590	133.6960	12,032,640	9,000,000	8,846,241		2,411			4.875	4.980	JD	14,625	438,750	06/12/2019	06/19/2049
961214-DF-7	WESTPAC BANKING CORP		D	1,2,8	2.A FE	14,980,990	114.0440	17,106,600	15,000,000	14,983,109		1,177			4.322	4.330	MN	68,432	648,300	03/15/2019	11/23/2031
961214-EG-4	WESTPAC BANKING CORP		D	8	2.A FE	6,300,000	127.9250	8,059,275	6,300,000	6,300,000					4.421	4.420	JJ	121,467	278,523	07/16/2019	07/24/2039
961214-EQ-2	WESTPAC BANKING CORP		D	8	2.A FE	5,650,000	106.4910	6,016,742	5,650,000	5,650,000					2.963	2.960	MN	20,926		11/09/2020	11/16/2040
98420E-AB-1	XLIT LTD		D		1.F FE	2,112,940	141.7700	2,835,400	2,000,000	2,107,729		(2,511)			5.250	4.850	JD	8,750	105,000	10/26/2018	12/15/2043
98420E-AC-9	XLIT LTD		D		2.A FE	996,330	114.2090	1,142,090	1,000,000	998,241		368			4.450	4.490	MS	11,249	44,500	03/24/2015	03/31/2025
A35155-AB-5	KLAB 7 04/03/49		D	1	3.A FE	1,322,400	128.2510	1,462,061	1,140,000	1,321,640		(760)			7.000	5.830	AO	19,507	39,900	09/04/2020	04/03/2049
A8372T-AC-2	SUZANO 7 03/16/47		D	1	2.C FE	10,146,000	133.5510	10,857,696	8,130,000	10,140,475		(5,525)			7.000	5.230	MS	165,988	135,450	12/02/2020	03/16/2047
P3596@-AA-3	EVM II		D		2.B PL	465,290	98.5000	458,311	465,290	465,290					6.020	6.020	JD	16,339	25,653	09/24/2019	12/31/2040
BANOSW-7H-7	GAZPROM OAO VIA GAZ CAPITAL SA		D		2.B FE	10,000,000	114.2650	11,426,500	10,000,000	10,000,000					5.150	5.150	FA	214,583	515,000	02/07/2019	02/11/2026
G1969#-AD-8	BALFOUR BEATTY PLC 5.14 05MAR23		D		3.C	12,000,000	99.8700	11,984,367	12,000,000	12,000,000					5.140	5.140	MS	203,887	616,750	01/31/2013	03/02/2023
BGH5AM-FF-6	TELENET FINANCE LUX NOTE		D		3.C FE	2,692,500	106.6500	2,986,200	2,800,000	2,700,737		8,237			5.500	6.110	JJ	71,011	77,000	04/06/2020	03/01/2028
Q0832*-AH-9	AUSTRALIA PACIFIC AIRPORTS CORP LT		D		2.A	9,000,000	94.4240	8,498,177	9,000,000	9,000,000					3.240	3.240	JD	21,870	298,150	07/31/2019	12/04/2034
BGH6QC-WH-6	KONINKLIJKE VOPAK NV		D		2.B IF	3,000,000	102.2520	3,067,547	3,000,000	3,000,000					3.270	3.270	JD	24,525		07/01/2020	12/19/2030
BGH6QC-WN-3	KONINKLIJKE VOPAK NV		D		2.B IF	3,000,000	101.7450	3,052,349	3,000,000	3,000,000					3.370	3.370	JD	25,275		07/01/2020	12/19/2032
BGH6QC-XB-8	VOPAK NV SUB NT SER B		D		2.B IF	23,000,000	103.2130	23,739,093	23,000,000	23,000,000					3.890	3.890	JD	24,853		07/01/2020	06/19/2026

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
	CTL - CAYMAN UNIVERSE																				
BGH6SJ-PL-8	HOLDINGS LLC		D		1.D IF	235,536,790	100.8530	239,751,337	237,724,090	235,550,849		14,060			3.800	3.850	MJSD	2,283,472		08/21/2020	09/30/2045
BRSZJU-4C-6	NTPC LTD		D		2.C FE	1,895,800	110.2150	2,204,296	2,000,000	1,923,089		12,759			4.250	5.100	FA	35,417	85,000	10/18/2018	02/26/2026
G0066R-AC-8	ABQKQD 3 1/8 09/24/24		D		1.F FE	597,000	105.0390	630,234	600,000	597,435		435			3.125	3.240	MS	5,052	9,375	04/30/2020	09/24/2024
G01088-AJ-5	ADCBUH 4 1/2 03/06/23		D		1.G FE	2,975,000	107.4160	3,007,648	2,800,000	2,927,028		(47,972)			4.500	2.350	MS	40,250	126,000	02/20/2020	03/06/2023
G0457F-AC-1	ARCO 5 7/8 04/04/27		D	1	3.B FE	846,000	105.4380	948,942	900,000	850,180		4,180			5.875	6.980	AO	12,778	26,438	04/30/2020	04/04/2027
G1746#-AA-4	CADENT FINANCE PLC		D		1.G FE	5,000,000	114.5630	5,728,157	5,000,000	5,000,000					4.070	4.070	MS	67,833	203,500	02/15/2019	03/19/2031
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC		D		1.D IF	54,290,006	100.8530	55,462,986	54,994,006	54,294,440		4,434			3.800	3.880	MJSD	528,248		09/24/2020	09/30/2045
G2019U-AM-3	COMQAT 5 05/24/23		D		2.A FE	4,531,798	108.3000	4,548,600	4,200,000	4,446,102		(85,696)			5.000	2.460	MN	21,583	210,000	02/19/2020	05/24/2023
G2037*-AJ-5	CHANEL LTD		D		1.D Z	2,000,000	102.8230	2,056,461	2,000,000	2,000,000					2.450	2.450	AO	10,617		10/02/2020	10/13/2030
G2037*-AK-2	CHANEL LTD		D		1.D Z	2,000,000	102.7900	2,055,791	2,000,000	2,000,000					2.550	2.550	AO	11,050		10/02/2020	10/13/2032
G2037*-AL-0	CHANEL LTD		D		1.D Z	2,000,000	102.9760	2,059,520	2,000,000	2,000,000					2.700	2.700	AO	11,700		10/02/2020	10/13/2035
G2037*-AM-8	CHANEL LTD		D		1.D Z	2,000,000	101.9710	2,039,424	2,000,000	2,000,000					3.200	3.200	AO	13,867		10/02/2020	10/13/2040
G2440J-AG-0	GGBRBZ 7 1/4 04/16/44		D	1	2.C FE	9,410,363	143.9500	9,802,995	6,810,000	9,402,416		(7,947)			7.250	4.540	AO	102,859	63,075	12/07/2020	04/16/2044
G24524-AY-9	COGARD 7 1/4 04/08/26		D	1	2.C FE	837,135	112.7060	912,919	810,000	834,062		(3,073)			7.250	6.440	AO	13,539	29,363	05/05/2020	04/08/2026
G24524-BA-0	COGARD 6.15 09/17/25		D	1	2.C FE	842,100	111.0100	932,486	840,000	841,950		(150)			6.150	6.090	MS	14,924	25,830	05/06/2020	09/17/2025
G24524-BF-9	COGARD 4.8 08/06/30		D	1	2.C FE	3,013,170	107.8150	3,040,383	2,820,000	3,011,997		(1,173)			4.800	3.940	FA	54,520		12/02/2020	08/06/2030
G2757#-AB-6	DATIX BIDCO LIMITED 1L TL		D	2	5.B GI	49,535	99.3860	49,693	50,000	49,654		52			5.361	5.590	JAJO	1,471	38,986	11/01/2018	04/28/2025
G2765*-AC-8	DIONYSUS AVIATION DESIGNATED ACTIV		D		2.A PL	5,000,000	101.6570	5,082,831	5,000,000	5,000,000					4.220	4.220	JJ	105,500	211,000	06/29/2017	07/19/2026
G28288-AD-3	DPWDU 3.7495 01/30/30		D	1	2.C FE	748,125	109.0740	818,055	750,000	748,274		149			3.749	3.770	JJ	11,795	14,061	02/18/2020	01/30/2030
G371E7-2B-2	FRESLN 4 1/4 10/02/50		D	1	2.B FE	3,013,200	109.9750	3,068,303	2,790,000	3,012,914		(286)			4.250	3.790	AO	29,314		12/02/2020	10/02/2050
G463PS-AE-4	HRINTH 4 3/4 04/27/27		D		2.A FE	2,979,570	111.3880	3,029,754	2,720,000	2,951,261		(28,308)			4.750	3.250	AO	22,969	129,200	02/18/2020	04/27/2027
G463PS-AK-0	HRINTH 4.95 11/07/47		D		2.A FE	5,242,033	113.6810	5,217,958	4,590,000	5,236,867		(5,166)			4.950	4.070	MN	34,081	147,758	09/11/2020	11/07/2047
G5635P-AK-5	LNGFOR 3.95 09/16/29		D		2.C FE	1,709,550	109.0170	1,896,896	1,740,000	1,711,371		1,821			3.950	4.170	MS	20,046	34,365	05/06/2020	09/16/2029
G5814#-AA-2	MARI JONE LTD		D	4	3.A PL	887,645	110.8880	984,294	887,645	887,645					5.580	5.580	MJSD	138	61,913	07/25/2018	06/30/2031
G5814#-AB-0	MARI BOYLE LTD		D	4	3.A PL	887,645	110.8880	984,294	887,645	887,645					5.580	5.580	MJSD	138	61,913	07/25/2018	06/30/2031
G5825A-AB-8	MRFGBZ 6 7/8 01/19/25		D	1	3.C FE	852,000	103.5010	931,509	900,000	857,818		5,818			6.875	8.250	JJ	27,844	30,938	05/04/2020	01/19/2025
G5S64M-AB-2	MAFUAE 4 3/4 05/07/24		D		2.B FE	2,916,000	109.1360	2,946,672	2,700,000	2,873,861		(42,139)			4.750	2.720	MN	19,238	128,250	02/19/2020	05/07/2024
G84640-AB-0	NLMKRU 4.7 05/30/26		D		2.B FE	3,009,890	113.4030	3,107,242	2,740,000	2,975,354		(34,536)			4.700	2.970	MN	11,089	128,780	02/18/2020	05/30/2026
G87602-AA-9	TENGIZ 4 08/15/26		D		2.B FE	2,416,025	111.3780	2,617,383	2,350,000	2,406,994		(9,031)			4.000	3.500	FA	35,511	32,000	05/11/2020	08/15/2026
G8762F-AB-6	TERMOC 7 7/8 01/30/29		D	1	3.B FE	1,346,775	110.1880	1,421,425	1,290,000	1,342,676		(4,099)			7.875	7.170	JJ	42,610	53,374	06/01/2020	01/30/2029
G9884T-AR-2	YUZHOU 7 3/8 01/13/26		D	1	4.A FE	909,975	106.8050	1,057,370	990,000	915,964		5,989			7.375	9.260	JJ	34,073	36,506	06/22/2020	01/13/2026
L48008-AA-1	HIDRVS 5.95 01/24/25		D	1	3.C FE	1,667,715	105.1510	1,892,718	1,800,000	1,683,395		15,680			5.950	7.830	JJ	46,708	53,550	05/20/2020	01/24/2025
L6401P-AF-0	BEEFBZ 6 1/2 09/20/26		D	1	3.B FE	1,109,663	105.1260	1,198,436	1,140,000	1,112,317		2,655			6.500	7.020	MS	20,789	37,050	05/07/2020	09/20/2026
L8800M-AJ-2	CHMFRU 3.15 09/16/24		D		2.B FE	857,438	104.7810	890,639	850,000	856,091		(1,347)			3.150	2.940	MS	7,809	26,775	02/10/2020	09/16/2024
L95806-AA-0	USIM 5 7/8 07/18/26		D	1	3.C FE	837,000	108.9010	1,012,779	930,000	844,910		7,910			5.875	7.940	JJ	24,739	27,319	05/05/2020	07/18/2026
M28505-AF-8	DPWDU 4.7 09/30/49		D	1	2.C FE	3,684,428	115.7640	4,160,558	3,594,000	3,683,239		(1,188)			4.700	4.540	MS	42,699	168,918	02/18/2020	09/30/2049
M5R07D-AG-5	ICLIT 6 3/8 05/31/38		D	1	2.C FE	1,672,500	132.5000	1,987,500	1,500,000	1,668,591		(3,909)			6.375	5.350	MN	8,234	95,625	04/30/2020	05/31/2038
M8237R-AA-2	ARAMCO 4 1/4 04/16/39		D		1.F FE	4,468,350	117.4940	4,688,011	3,990,000	4,452,924		(15,426)			4.250	3.390	AO	35,328	169,575	02/20/2020	04/16/2039
M8903B-AS-1	TCELLT 5.8 04/11/28		D	1	3.C FE	846,000	106.5750	959,175	900,000	849,325		3,325			5.800	6.790	AO	11,600	26,100	05/19/2020	04/11/2028
M9T40N-AS-6	TURKTI 6 7/8 02/28/25		D		3.C FE	1,425,563	110.6650	1,560,377	1,410,000	1,424,356		(1,206)			6.875	6.590	FA	33,120	48,469	08/10/2020	02/28/2025
N1384F-AA-3	BHARTI 5 1/8 03/11/23		D		2.C FE	1,258,800	106.8660	1,282,392	1,200,000	1,248,247		(10,553)			5.125	3.210	MS	18,792	30,750	06/26/2020	03/11/2023
N15516-AE-2	BRASKM 5 7/8 01/31/50		D		3.A FE	5,704,928	103.5760	6,090,269	5,880,000	5,705,285		357			5.875	6.080	JJ	144,897	46,266	09/03/2020	01/31/2050
N30420-AA-6	EQPTRC 4 1/4 11/03/26		D		2.B FE	2,367,750	111.7500	2,749,050	2,460,000	2,376,007		8,257			4.250	4.930	MN	16,844	104,550	04/27/2020	11/03/2026
N57445-AA-1	MINCAP 4 5/8 08/10/30		D		2.C FE	918,450	108.0060	972,054	900,000	917,727		(723)			4.625	4.370	FA	16,303	20,813	06/22/2020	08/10/2030
N57445-AB-9	MINCAP 5 5/8 08/10/37		D		2.C FE	9,887,510	110.1790	10,213,593	9,270,000	9,883,938		(3,572)			5.625	5.020	FA	204,230	70,875	12/04/2020	08/10/2037
N8133N-AA-5	SIGMA 4 7/8 03/27/28		D	1	2.C FE	1,857,018	116.9260	1,952,664	1,670,000	1,838,812		(18,206)			4.875	3.240	MS	21,258	81,413	02/20/2020	03/27/2028
P0156P-AC-3	ALFAA 6 7/8 03/25/44		D	1	3.A FE	4,553,475	133.0640	5,149,577	3,870,000	4,548,831		(4,644)			6.875	5.510	MS	70,950	133,031	09/08/2020	03/25/2044
P01703-AC-4	ALPEKA 4 1/4 09/18/29		D	1	3.A FE	1,577,700	109.7770	1,646,655	1,500,000	1,571,556		(6,144)			4.250	3.590	MS	18,240	63,750	02/18/2020	09/18/2029
P09252-AM-2	BANBOG 4 3/8 08/03/27		D	1	3.A FE	2,876,175	110.5010	2,950,377	2,670,000	2,853,756		(22,419)			4.375	3.160	FA	48,023	58,406	02/18/2020	08/03/2027
P12651-AB-4	BANCOG 4 1/8 08/07/27		D	1	2.B FE	3,024,775	113.4000	3,186,540	2,810,000	3,001,367		(23,408)			4.125	2.940	FA	46,365	57,956	02/18/2020	08/07/2027
P13296-AM-3	BINBUR 4 3/8 04/11/27		D	1	2.B FE	995,100	109.4500	1,017,885	930,000	987,752		(7,348)			4.375	3.230	AO	9,042	40,688	02/19/2020	04/11/2027
P2195V-AP-0	CELARA 4 1/4 04/30/29		D	1	2.C FE	2,966,950	112.6880	3,222,877	2,860,000	2,958,118		(8,832)			4.250	3.750	AO	20,596	121,550	02/18/2020	04/30/2029
P2195V-AQ-8	CELARA 5 1/2 04/30/49		D	1	2.C FE	354,375	121.1790	363,537	300,000	354,304		(71)			5.500	4.370	AO	2,796		12/02/2020	04/30/2049
P2195V-AS-4	CELARA 5.15 01/29/50		D	1	2.C FE	5,237,835	115.9010	5,632,789	4,860,000	5,236,341		(1,494)			5.150	4.650	JJ	105,678		12/03/2020	01/29/2050
P2205J-AL-4	CENSUD 6 5/8 02/12/45		D	1	2.C FE	2,868,225	129.9290	3,118,296	2,400,000	2,865,622		(2,603)			6.625	5.190	FA	61,392		09/25/2020	02/12/2045

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
P2205J-AQ-3	CENSUD 4 3/8 07/17/27		D	1	2.C FE	2,704,410	112.3010	3,032,127	2,700,000	2,704,539		129			4.375	4.330	JJ	53,813	59,063	06/25/2020	07/17/2027
P29853-AA-9	COMENG 6 3/8 04/24/35		D	1	2.C FE	6,450,502	117.2120	6,685,268	5,703,570	6,438,525		(11,977)			6.375	5.070	AO	67,670	222,595	12/09/2020	04/24/2035
P3100S-AC-8	MABEMX 5.6 10/23/28		D	1	2.C FE	3,092,999	118.0630	3,541,890	3,000,000	3,080,748		(12,250)			5.600	5.080	AO	31,733	126,000	05/29/2020	10/23/2028
P3596@-AA-3	EVM II		D		2.B PL	1,534,709	98.5000	1,511,689	1,534,709	1,534,709					6.020	6.020	JD	53,894	83,359	06/27/2019	12/31/2040
P3691N-BF-6	LIVEPL 3 7/8 10/06/26		D		2.B FE	3,848,850	107.5510	4,065,428	3,780,000	3,838,135		(10,715)			3.875	3.540	AO	34,584	127,875	05/06/2020	10/06/2026
P40070-AB-3	FENIPE 4.317 09/20/27		D	1	2.C FE	2,553,915	105.4820	2,638,601	2,501,470	2,549,495		(5,370)			4.317	3.980	MS	32,011	118,672	10/02/2020	09/20/2027
P47718-AE-4	GLBACO 5 1/4 04/16/29		D	1	2.C FE	3,640,706	109.4370	3,611,421	3,300,000	3,609,284		(31,423)			5.250	3.760	AO	36,094	173,250	02/20/2020	04/16/2029
P47773-AN-9	GLOPAR 4.843 06/08/25		D	1	3.A FE	1,677,750	106.6260	1,919,268	1,800,000	1,690,356		12,606			4.843	6.440	JD	5,569	87,174	05/21/2020	06/08/2025
P55409-AA-7	PENOMX 4.15 09/12/29		D	1	2.B FE	3,203,520	112.6750	3,380,250	3,000,000	3,187,154		(16,366)			4.150	3.290	MS	37,696	124,500	02/18/2020	09/12/2029
P55409-AB-5	PENOMX 5.65 09/12/49		D	1	2.B FE	4,717,500	130.0500	5,071,950	3,900,000	4,713,938		(3,562)			5.650	4.350	MS	66,717	84,750	12/03/2020	09/12/2049
P55409-AC-3	PENOMX 4 3/4 08/06/50		D	1	2.B FE	5,239,410	116.1050	5,433,714	4,680,000	5,238,781		(629)			4.750	4.050	FA	89,538		12/02/2020	08/06/2050
P56145-AB-4	IENOVA 4 7/8 01/14/48		D		2.B FE	1,304,400	111.8040	1,341,648	1,200,000	1,304,306		(94)			4.875	4.320	JJ	27,138		12/07/2020	01/14/2048
P56145-AC-2	INFRAESTRUCTURA ENERGETICA NOVA SA		D	1	2.B FE	6,300,000	109.7500	6,914,250	6,300,000	6,300,354		354			4.750	4.740	JJ	88,113		12/10/2020	01/15/2051
P57908-AF-5	ORBIA 5 7/8 09/17/44		D		2.C FE	3,781,455	124.6260	3,936,935	3,159,000	3,777,939		(3,516)			5.875	4.510	MS	53,615	71,646	12/04/2020	09/17/2044
P57908-AH-1	ORBIA 5 1/2 01/15/48		D	1	2.C FE	5,550,900	121.5250	5,687,370	4,680,000	5,549,997		(903)			5.500	4.320	JJ	118,690		12/09/2020	01/15/2048
P58072-AL-6	CMPCCI 4 3/8 04/04/27		D		2.C FE	1,824,450	113.9820	1,914,898	1,680,000	1,808,661		(15,789)			4.375	3.020	AO	17,763	73,500	02/20/2020	04/04/2027
P7922T-AA-7	PROMIG 3 3/4 10/16/29		D	1	2.C FE	1,918,200	106.7510	2,049,619	1,920,000	1,917,246		(954)			3.750	3.760	AO	15,000	47,250	10/01/2020	10/16/2029
P82290-AR-1	BFALA 3 3/4 10/30/27		D	1	2.B FE	942,750	108.0100	972,090	900,000	938,305		(4,445)			3.750	3.030	AO	5,719	33,750	02/19/2020	10/30/2027
P8718A-AM-8	SQM 4 1/4 01/22/50		D	1	2.A FE	3,539,475	114.7500	3,717,900	3,240,000	3,537,697		(1,778)			4.250	3.720	JJ	60,818		09/08/2020	01/22/2050
P9401C-AA-0	FUNOTR 4.869 01/15/30		D	1	2.B FE	1,530,000	114.0010	2,052,018	1,800,000	1,543,564		13,564			4.869	7.020	JJ	40,413	43,821	04/28/2020	01/15/2030
P9401C-AB-8	FUNOTR 6.39 01/15/50		D	1	2.B FE	7,523,700	117.3250	8,500,196	7,245,000	7,524,742		1,042			6.390	6.080	JJ	213,474	57,510	12/16/2020	01/15/2050
P9406G-AB-4	FUNOTR 6.95 01/30/44		D	1	2.B FE	1,911,788	122.9290	2,249,601	1,830,000	1,911,575		(213)			6.950	6.550	JJ	53,347	25,020	09/02/2020	01/30/2044
P98088-AA-8	VOTORA 7 1/4 04/05/41		D		2.C FE	6,520,963	136.3130	6,623,449	4,859,000	6,517,974		(2,988)			7.250	4.630	AO	84,155		12/07/2020	04/05/2041
P98118-AA-3	NEXA 5 3/8 05/04/27		D	1	3.A FE	1,662,750	111.3010	2,003,418	1,800,000	1,673,088		10,338			5.375	6.760	MN	15,319	48,375	05/05/2020	05/04/2027
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD		D		2.B FE	2,000,000	109.3400	2,186,800	2,000,000	2,000,000					3.770	3.770	MS	62,833	37,700	06/21/2017	09/27/2032
Q3080#-AC-9	DWPF FINANCE PTY LTD		D		1.F	1,000,000	119.0930	1,190,933	1,000,000	1,000,000					4.290	4.290	MN	7,150	64,370	04/19/2018	05/22/2033
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD		D		2.C PL	30,600,000	101.6420	31,102,443	30,600,000	30,600,000					6.690	6.690	JD	454,211	1,975,740	05/05/2011	06/15/2021
Q7794#-AH-6	QPH FINANCE CO PTY LTD		D		2.B FE	10,000,000	111.4110	11,141,065	10,000,000	10,000,000					4.110	4.110	FA	171,250	411,000	07/18/2018	08/08/2030
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA PROPE		D		2.A FE	2,000,000	112.6880	2,253,769	2,000,000	2,000,000					4.610	4.610	MS	76,833	46,075	06/12/2018	09/12/2031
Q8773@-AU-2	STOCKLAND TRUST MANAGEMENT LTD		D		1.G	10,000,000	111.0380	11,103,795	10,000,000	10,000,000					3.910	3.910	AO	293,250	195,500	04/03/2019	04/30/2031
V04008-AA-2	AZUPOE 5.65 12/24/24		D	1	3.B FE	813,450	106.9990	930,891	870,000	820,559		7,109			5.650	7.320	JD	956	61,444	04/28/2020	12/24/2024
V3855L-AA-7	GRNKEN 6 1/4 02/21/23		D	1	3.A FE	1,516,800	103.4060	1,675,177	1,620,000	1,539,138		22,338			6.250	8.850	FA	36,563	50,625	05/19/2020	02/21/2023
V6143X-AB-4	MTNSJ 6 1/2 10/13/26		D		3.C FE	2,547,750	114.9200	2,964,936	2,580,000	2,550,671		2,921			6.500	6.730	AO	36,335	83,850	05/20/2020	10/13/2026
V6277K-AA-2	NERGEN 6 02/13/22		D	1	3.C FE	692,500	101.8750	764,063	750,000	712,787		20,287			6.000	10.840	FA	17,250	22,500	05/07/2020	02/13/2022
X5151*-AJ-9	LANDSVIRKJUN		D		2.B FE	1,000,000	101.5880	1,015,876	1,000,000	1,000,000					2.790	2.790	MN	3,333		08/26/2020	11/18/2029
Y00130-RW-9	ADSEZ 3 3/8 07/24/24		D		2.C FE	1,624,500	104.1580	1,874,844	1,800,000	1,648,562		24,062			3.375	6.030	JJ	26,494	30,375	05/07/2020	07/24/2024
Y39694-AA-5	INDYIJ 5 7/8 11/09/24		D	1	3.C FE	514,500	103.0000	618,000	600,000	524,671		10,171			5.875	9.870	MN	5,092	37,050	05/06/2020	11/09/2024
Y51478-AA-6	LLPLCA 6 7/8 02/04/39		D		2.C FE	3,763,682	118.3290	3,901,614	3,297,259	3,753,747		(9,935)			6.875	5.640	FA	92,564	189,832	06/26/2020	02/04/2039
Y64606-AP-4	ONGCIN 3 3/8 12/05/29		D		2.C FE	1,493,314	105.0420	1,544,117	1,470,000	1,491,572		(1,742)			3.375	3.180	JD	3,583	49,613	02/17/2020	12/05/2029
Y6S28S-AE-6	ONGCIN 4 5/8 07/15/24		D		2.C FE	782,616	109.5680	796,559	727,000	772,077		(10,538)			4.625	2.770	JJ	15,504	16,812	02/12/2020	07/15/2024
Y7082R-HK-8	POWFIN 5 1/4 08/10/28		D		2.C FE	3,010,401	114.7130	3,120,194	2,720,000	2,984,481		(25,920)			5.250	3.760	FA	55,930	71,400	02/13/2020	08/10/2028
Y7278T-AF-6	RPVIN 6.45 09/27/22		D	1	3.C FE	894,000	104.1250	937,125	900,000	892,495		(1,505)			6.450	6.580	MS	17,576	48,375	04/28/2020	09/27/2022
Y7S650-LE-7	RECLIN 4 5/8 03/22/28		D		2.C FE	1,491,700	110.1620	1,542,268	1,400,000	1,483,010		(8,691)			4.625	3.680	MS	17,806	64,750	02/11/2020	03/22/2028
Y93541-AJ-2	VNKRLE 3 1/2 11/12/29		D		2.B FE	4,482,914	106.4590	4,705,488	4,420,000	4,478,207		(4,706)			3.500	3.320	MN	21,056	154,700	02/18/2020	11/12/2029
ZR4199-17-3	ICBCAS 2 7/8 09/12/29		D	1	2.A FE	2,962,256	103.1820	3,033,551	2,940,000	2,960,509		(1,747)			2.875	2.780	MS	25,592	84,525	02/19/2020	09/12/2029
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						18,707,325,300	XXX	21,109,207,880	18,885,065,325	18,728,718,630	(22,500)	3,187,934	14,196,249		XXX	XXX	XXX	207,152,828	679,131,736	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00192J-AC-0	APS 2016-1 2A			4	3.B FM	1,440,419	99.8350	1,521,745	1,524,253	1,454,203		12,044			5.500	6.250	MON	1,397	82,230	03/18/2016	03/31/2035
00192J-AE-6	APS 2016-1 4A			4	5.B FM	2,149,138	75.4550	1,918,887	2,543,071	2,149,908		39,316			7.000	9.020	MON	9,227	174,675	03/18/2016	05/30/2050
004375-EL-1	ACCR 2005-4			4	1.D FM	9,923,438	95.1110	14,266,650	15,000,000	10,880,232		265,637			0.588	9.390	MON	1,715	198,465	07/08/2016	12/25/2035
004375-EX-5	ACCR 2006-1 M1			4	1.D FM	6,784,200	94.2150	9,804,013	10,406,000	7,436,513		179,255			0.478	9.240	MON	967	112,881	02/22/2017	04/25/2036
004421-KL-6	ACE 2005-SD1 M2			4	1.D FM	1,463,133	100.0900	1,451,514	1,450,209	1,462,803		(3,844)			2.023	1.950	MON	3,272	34,808	11/12/2019	11/25/2050
007036-QT-6	ARMT 2005-8 7A2				1.D FM	566,826	97.8910	672,571	687,061	599,796		25,793			0.708	6.400	MON	95	14,581	11/20/2012	11/25/2035
007036-VG-8	ARMT 2005-11 4A1			4	1.D FM	1,548,430	75.4640	1,597,959	2,117,511	1,568,030		85,765			2.884	7.400	MON	4,880	73,004	03/03/2016	02/25/2036

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
008414-AA-2	ABMT 2013-1 A1	CF		5	1.D FM	1,081,779	102.6190	1,110,699	1,082,352	1,081,779		245			3.500	3.420	MON	3,157	37,868	07/30/2014	07/25/2043
02146S-AD-1	CWALT 2006-0A14 2A1			4	1.D FM	585,703	89.1740	588,970	660,473	588,314		12,629			0.338	1.290	MON	43	5,510	12/20/2017	11/25/2046
02147R-AJ-9	CWALT 2006-23CB 1A9			4	1.D FM	1,609,822	103.4690	1,837,576	1,775,968	1,626,960		30,231			6.000	7.260	MON	8,351	103,441	01/30/2017	08/25/2036
02148L-AB-8	CWALT 2007-HY2 2A			4	1.D FM	3,366,644	94.1850	3,697,811	3,926,115	3,372,101		101,814			3.695	5.090	MON	10,917	142,639	07/20/2016	03/25/2047
02149H-BR-0	CWALT 2007-2CB 1A15			4	5.B FM	855,122	79.1440	783,534	990,011	861,878		23,375			5.750	7.740	MON	4,501	55,809	07/25/2016	03/25/2037
02149M-AB-5	CWALT 2007-J1 1A2			4	3.B FM	97,720	100.1660	100,216	100,050	96,771		116			5.750	6.170	MON	6,712		05/25/2016	03/25/2037
02660T-EK-5	AHM 2005-2 1A1				1.D FM	8,368,313	89.8180	9,071,709	10,100,101	8,599,467		257,269			0.748	3.530	MON	3,898	127,440	05/30/2013	09/25/2045
02660T-FJ-7	AHM 2005-2 5A4C			4	1.D FM	2,257,108	74.0770	2,164,646	2,922,157	2,343,991		97,446			5.408	8.940	MON	76,288	104,614	08/12/2016	09/25/2035
02660T-FK-4	AHM SERIES 2005-2 CLASS 5A4A				4.B FM	1,401,553	74.0790	1,256,351	1,695,961	1,482,111		65,254			5.383	14.660	MON	24,933	60,722	12/21/2017	09/25/2035
02660T-GS-6	AHM 2005-4 3A1				1.D FM	2,029,272	85.6120	2,210,482	2,581,976	2,105,386		77,327			0.448	6.530	MON	225	32,579	05/30/2013	11/25/2045
03464K-AB-4	AOMT 2019-5 A2			2	1.D FM	3,596,443	101.2460	3,641,297	3,596,485	3,596,411		(17)			2.716	2.650	MON	8,140	97,680	10/17/2019	10/25/2049
040104-PB-1	ARSI 2005-W3 A2D				1.D FM	958,521	99.9480	1,125,234	1,125,820	1,125,820		103,099			0.488	39.320	MON	107	15,252	02/05/2013	11/25/2035
04541G-MN-9	ABSHE 2004-HE8 M1				1.D FM	757,176	97.7590	986,944	1,009,568	834,910		39,636			1.198	2.700	MON	235	17,382	05/18/2012	12/25/2034
04542B-MU-3	ABFC 2005-AQ1 A6			5	1.D FM	46,720	103.9130	49,793	47,918	46,965		611			4.780	5.690	MON	191	2,226	04/29/2011	06/25/2035
05531R-AT-4	BCAP 09-RR4H			4	1.D FM	1,342,870	93.2720	1,482,911	1,589,878	1,409,455		189,394			5.186	17.520	MON	6,806	62,417	05/09/2016	09/26/2035
05532C-AK-5	BCAP 2009-RR8 3A2			4	4.B FM	1,059,064	79.8420	963,622	1,206,911	1,065,705		31,700			5.500	7.260	MON	7,545	65,742	05/11/2016	03/26/2037
05532E-AR-6	BCAP 2009 RR10 8A2			4	3.B FM	8,398,634	73.0190	8,845,056	12,113,331	8,661,501		127,439			6.000	11.370	MON	57,705	728,234	07/14/2016	08/26/2036
05532F-AF-9	BCAP 2009-RR11 2A2			4	1.D FM	1,251,565	97.1150	1,361,857	1,402,314	1,271,711		51,097			2.430	3.840	MON	2,840	52,852	12/09/2015	10/26/2035
05532U-AL-3	BCAP 2010-RR5 2A4			4	1.D FM	141,323	100.1950	142,132	141,855	141,424		546			0.600	1.830	MON	2,080	1,544	03/28/2016	04/28/2037
05532V-BB-2	BCAP 2010-RR2 4A6			4	1.D FM	777,922	79.8280	823,880	1,032,068	796,539		80,521			0.749	4.210	MON	107	12,781	02/24/2017	08/26/2037
05533T-AM-3	BCAP 2011-RR2 2A7			4	1.D FM	2,009,402	80.5130	2,064,104	2,563,690	2,019,530		120,822			3.005	6.350	MON	19,007	90,888	06/09/2016	11/26/2036
05534D-AK-1	BCAP 2012-RR1 2A4			4	1.D FM	1,269,378	97.1040	1,306,084	1,345,036	1,280,441		22,718			3.595	4.360	MON	3,761	50,002	10/28/2015	03/27/2035
05534D-AR-6	BCAP 2012-RR1 3A4			4	4.B FM	1,784,815	92.2490	1,787,217	1,937,384	1,804,526		23,768			5.500	6.550	MON	8,584	105,881	02/02/2017	10/26/2035
05535V-BB-9	BCAP 2011-RR6 11A8			4	1.D FM	1,710,122	96.8650	2,004,892	2,069,779	1,735,640		69,249			3.291	5.970	MON	8,006	74,496	05/27/2015	07/26/2035
05536L-AD-7	BCAP 2011-RR8 1A4			4	1.D FM	2,004,685	71.1650	1,828,723	2,569,695	2,044,196		86,933			2.414	5.620	MON	13,513	68,266	08/03/2016	07/26/2036
059469-AF-3	BAALT 06-7			4	5.B FM	1,852,865	43.5130	1,267,484	2,912,886	1,892,424		130,009			6.359	13.480	MON	117,678	77,918	05/10/2016	10/25/2036
05946X-Q9-7	BAFC 2005-7 1A1			4	4.B FM	2,264,275	61.5010	1,907,605	3,101,746	2,383,117		140,571			0.528	4.270	MON	2,363	31,525	02/18/2016	11/25/2035
059475-AJ-2	BOAA 2007-2 2A4			4	1.D FM	837,691	97.7820	996,826	1,019,437	847,122		33,794			5.750	8.430	MON	4,188	55,104	06/22/2016	06/25/2037
059487-AC-2	BOAA 2006-6 CB3			4	1.D FM	1,191,950	97.2660	1,328,069	1,365,399	1,197,129		34,657			6.000	7.350	MON	5,920	78,176	05/12/2016	07/25/2046
05949C-GA-8	BOAMS 2005-H 2A5			4	1.D FM	604,980	95.7620	617,384	644,707	608,013		6,198			2.997	3.820	MON	1,572	23,649	06/19/2017	09/25/2035
05951G-AC-6	BAFC 2007-2 TA2			4	1.D FM	1,429,297	80.2400	1,659,122	2,067,700	1,446,598		116,360			0.278	5.040	MON	112	15,837	12/10/2015	03/25/2037
05952H-AD-1	BOAMS 2007-1 1A4			4	2.B FM	3,033,368	100.3510	3,458,016	3,445,921	3,059,448		55,773			6.000	7.710	MON	14,925	194,219	01/08/2016	03/25/2037
05953Y-CQ-2	BAFC 2007-4 TA7			4	1.D FM	572,969	89.3650	701,077	784,510	573,702		30,673			0.548	4.640	MON	434	7,965	07/14/2016	05/26/2037
05954U-AC-2	BAFC 09-R9			4	1.D FM	2,417,214	95.2470	2,757,273	2,894,867	2,447,993		76,168			6.000	8.510	MON	48,791	160,295	05/18/2016	10/25/2036
05955E-AC-7	BAFC 2009-R4A			4	1.D FM	2,562,387	98.6350	3,337,595	3,383,784	2,610,395		133,980			6.000	9.960	MON	15,143	191,336	06/02/2016	01/26/2037
05955L-AB-3	BAFC 2009-R12A A2			4	1.D FM	925,819	95.0140	973,337	1,024,419	928,927		37,146			2.946	4.340	MON	5,229	35,665	10/28/2015	09/26/2036
07386H-L3-3	BALTA 2006-3 22A1			4	1.D FM	1,771,034	80.2060	1,929,167	2,405,265	1,808,174		64,811			3.235	7.470	MON	6,146	80,943	03/20/2017	05/25/2036
07386H-ZE-4	BALTA 2005-10 22A1			4	1.D FM	1,209,196	97.4990	1,442,884	1,479,896	1,214,209		60,826			2.857	5.750	MON	3,313	50,188	06/18/2020	01/25/2036
07387A-AW-5	BSARM 2005-3 2A1			4	1.D FM	1,300,965	100.3370	1,332,993	1,328,516	1,303,404		9,728			3.399	3.660	MON	3,612	50,405	04/23/2019	06/25/2035
07387A-DH-5	BSARM 2005-6 2A1			4	1.D FM	1,532,761	87.9080	1,626,458	1,850,182	1,556,274		45,373			2.786	5.400	MON	3,995	60,320	01/26/2016	08/25/2035
07387A-EG-6	BSARM 2005-9 A1			4	1.D FM	4,090,606	100.2090	4,246,730	4,237,873	4,111,205		54,080			2.410	2.820	MON	16,646	159,677	08/03/2017	10/25/2035
07388D-AS-7	BSARM 2006-2 3A2			4	1.D FM	1,567,231	96.8960	1,745,922	1,801,852	1,585,405		68,208			3.447	5.350	MON	4,978	44,089	10/06/2020	07/25/2036
12559Q-AD-4	CITM 2007-1 2A3				1.D FM	4,416,202	100.7130	5,150,521	5,114,058	4,588,461		250,513			1.598	4.660	MON	1,589	109,111	06/21/2013	10/25/2037
12639B-BS-7	CSMC 2008-4R 3A2			4	1.D FM	1,177,069	78.9330	1,020,984	1,293,482	1,190,226		23,196			3.657	4.730	MON	3,901	47,596	06/12/2017	01/26/2038
12639G-DD-7	CSMC 2009-14R 4A10			4	1.D FM	3,501,435	94.0800	3,886,902	4,131,486	3,599,729		164,223			3.201	5.230	MON	15,431	165,231	01/28/2016	10/26/2035
12639M-FA-8	CSMC 2010-15R			4	1.D FM	2,835,625	81.9610	3,224,684	3,934,413	2,852,484		261,450			1.807	6.110	MON	5,564	82,720	07/22/2016	10/26/2037
12640W-AC-4	CSMC 2008-3R 1A2			4	1.D FM	1,663,171	84.1930	1,553,730	1,845,438	1,667,409		34,990			3.298	4.650	MON	4,904	65,011	05/27/2015	07/26/2037
12641T-AS-5	CSMC 09-5R 2A3			4	1.D FM	4,680,805	98.2590	5,673,785	5,774,316	4,787,732		264,023			2.931	9.480	MON	12,977	197,521	05/05/2016	07/26/2049
12643G-AQ-5	CSMC 2010-2R 2A6			4	1.D FM	2,430,870	98.0550	3,038,999	3,099,280	2,746,882		335,815			3.087	26.180	MON	7,975	114,751	03/10/2016	10/26/2036
12645E-EN-1	CSMC 2010-20R 7A4			4	1.D FM	1,304,026	102.2120	1,401,179	1,370,855	1,324,804		28,705			3.500	5.200	MON	3,998	47,980	03/10/2016	03/27/2037
12645Q-AC-2	CSMC 2011-6R 1A2			4	1.D FM	1,698,713	69.7070	1,796,385	2,577,051	1,803,495		96,803			2.915	8.330	MON	8,379	92,880	02/09/2016	03/25/2036
12645Q-CN-6	CSMC 2011-6R 3A11			4	1.D FM	1,998,293	64.9060	1,921,500	2,960,434	2,103,042		351,467			3.268	8.540	MON	12,113	105,163	03/07/2016	07/28/2036
12645V-AY-3	CSMC 2011-12R 2A2			4	1.D FM	3,718,630	87.8490	4,760,334	5,418,768	3,817,973		224,000			3.513	8.690	MON	15,077	184,914	04/14/2016	02/27/2037
12646P-AE-9	CSMC 2013-2R 1A3			4	1.D FM	3,761,855	94.0110	4,431,010	4,713,289	3,778,577		204,808			3.471	9.330	MON	13,181	168,396	08/25/2016	05/28/2036
12646T-BW-0	CSMC 2013-3R 4A2			4	1.D FM	1,928,582	96.6270	2,526,822	2,615,027	1,939,553		143,012			2.919	7.450	MON	6,084	85,136	07/26/2016	03/27/2036
12646U-AA-6	CSMC 2013-IVR1 A1			5	1.D FM	2,958,085	102.4180	3,270,284	3,193,075	2,985,132		99,386			2.500	7.050	MON	6,628	79,603	08/04/2014	03/25/2043
12646W-AB-0	CSMC 2013-IVR2 A8			5	1.D FM	419,827	100.9990	431,025	426,762	420,736		5,631			3.400	5.810	MON	1,209	14,553	04/17/2014	04/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2			5	1.D FM	1,567,436	103.2220	1,712,671	1,659,212	1,578,441		39,515			3.000	5.770	MON	4,148	49,770	04/17/2014	04/25/2043

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126673-QR-6	CWHEL 2004-S 1A				1.D FM	2,636,446	98.5670	2,737,108	2,776,901	2,776,956		75,092			0.398	0.390	MON	3,612	24,855	12/03/2007	02/15/2030
12667F-R6-4	CWALT 2004-36CB 2A4			4	1.D FM	3,013,605	98.0000	3,150,222	3,214,512	3,027,955		36,086			5.500	6.400	MON	13,883	173,106	03/16/2016	02/25/2035
12667G-AW-3	CWALT 05-10CB			4	1.D FM	5,400,682	78.7150	5,226,151	6,639,333	5,412,207		169,437			0.648	3.640	MON	6,972	74,142	05/02/2016	05/25/2035
12667G-AY-9	CWALT 05-10CB			4,6	1.D Z	972,910	11.8350	767,626		734,960		(51,169)			4.852	27.880	MON	5,245	282,898	05/02/2016	05/25/2035
12667G-WF-6	CWALT 2005-36 2A1A			4	1.D FM	2,137,523	88.5760	2,233,439	2,521,494	2,161,473		59,022			0.458	2.640	MON	225	32,017	01/30/2019	08/25/2035
126685-AD-8	CWHEL 2005-C 2A				1.D FM	341,919	97.2090	419,874	431,930	413,675		53,232			0.338	1.470	MON	69	3,603	04/20/2010	07/15/2035
126685-AF-3	CWHEL 2005-D 2A				1.D FM	1,019,617	96.2290	1,221,664	1,269,539	1,237,885		166,882			0.348	0.960	MON	1,762	10,720	04/23/2010	11/15/2035
12668A-2P-9	CWALT 2005-70CB A5			4	4.B FM	3,667,409	90.4190	3,631,523	4,016,327	3,686,214		74,500			5.500	6.770	MON	16,900	214,637	07/13/2016	12/25/2035
12668A-CP-8	CWALT 2005-51 2A1			4	1.D FM	888,952	93.4350	1,011,376	1,082,438	910,859		33,362			0.751	3.190	MON	271	13,666	09/09/2016	11/20/2035
12668A-Q2-4	CWALT 2005-J14 A3			4	1.D FM	3,007,773	81.4280	3,154,157	3,873,553	3,111,509		145,789			5.500	8.940	MON	16,493	206,919	01/30/2017	12/25/2035
12668A-TT-2	CWALT 2005-62 2A1			4	2.B FM	1,179,272	92.5460	1,177,239	1,272,058	1,184,251		19,888			1.499	2.490	MON	1,583	23,636	05/01/2020	12/25/2035
12668B-QA-4	CWALT 2006-4CB 2A6			4	3.B FM	304,258	95.5990	306,580	320,694	305,666		3,942			5.500	6.170	MON	1,429	17,588	09/28/2016	04/25/2036
12668B-RX-3	CWALT 2006-6CB 1A2			4	1.D FM	1,133,883	81.4740	1,243,155	1,525,831	1,142,739		68,386			0.548	4.650	MON	139	15,518	01/08/2016	05/25/2036
12668B-UA-9	CWALT 2006-6CB 1A10			4	3.B FM	1,784,826	98.7500	1,883,136	1,906,974	1,791,288		26,968			5.500	6.380	MON	8,257	102,521	08/03/2016	05/25/2036
126694-JG-4	CWHL 2005-R3 AF			4	1.D FM	2,084,531	87.7600	2,054,785	2,341,368	2,118,802		47,051			0.548	1.970	MON	214	24,312	06/28/2017	09/25/2035
126694-JH-2	CWHL 2005-R3 AS			4,6	5.C FE	677,672	12.8580	582,113		512,277		(34,850)			5.882	34.650	MON	22,192	238,717	03/28/2016	09/25/2035
12669G-PT-2	CWHL 2005-2 2A3			4	4.B FM	2,323,036	91.5440	2,266,514	2,475,874	2,332,531		24,103			0.828	1.690	MON	399	33,268	05/09/2019	03/25/2035
12669G-TS-0	CWHL 2005-3 1A4			4	5.B FM	1,458,671	88.6700	1,601,738	1,806,404	1,484,765		69,585			0.868	3.770	MON	305	24,270	06/14/2017	04/25/2035
16162W-QM-4	CHASE 2005-A2 3A5			4	1.D FM	314,902	90.4810	316,146	349,406	319,433		8,867			5.471	7.070	MON	1,593	12,427	01/31/2017	01/25/2036
16163C-AN-2	CHASE 2006-A1 4A1			4	1.D FM	574,262	90.3490	601,246	665,471	579,064		21,695			3.213	5.150	MON	1,667	23,322	03/30/2016	09/25/2036
16678W-AA-4	CCMFC 2006-2A A1			4	1.D FM	1,976,203	101.0820	2,306,484	2,281,795	1,986,535		54,274			0.278	1.380	MON	123	58,989	03/09/2017	04/25/2047
17307G-E8-7	CMLTI 2005-8 1A4A			4	1.D FM	551,592	92.1380	573,457	622,389	556,199		17,828			3.180	4.830	MON	1,625	21,798	05/10/2016	10/25/2035
17307G-VM-7	CMLTI 2005-WF2 AF6B			4	1.D FM	14,041,071	100.6430	14,666,833	14,573,128	14,108,081		89,335			5.117	5.570	MON	87,838	809,582	09/13/2019	08/25/2035
17309F-AH-1	CMLTI 2006-AR5 1A5A			4	1.D FM	537,089	95.8020	545,933	569,855	539,896		7,504			3.291	4.030	MON	1,476	20,057	09/12/2017	07/25/2036
17309K-AK-3	CMALT 2006-A3 1A10			4	3.B FM	1,118,820	100.0130	1,211,330	1,211,172	1,129,548		20,671			6.000	7.000	MON	5,775	71,119	04/12/2017	07/25/2036
17311L-AA-9	CMLTI 2007-AR5 1A1A			4	1.D FM	981,148	98.2960	1,052,583	1,070,830	988,215		15,671			3.461	4.530	MON	2,999	41,706	06/21/2016	04/25/2037
17313N-AP-0	CMLTI 2007-9 2A2			4	3.B FM	1,024,713	97.7910	1,077,502	1,101,841	1,032,304		13,107			6.500	7.130	MON	5,198	66,984	06/22/2016	10/25/2047
17317J-AB-6	CMLTI 2010-9 1A2			4	1.D FM	1,733,752	88.7750	1,735,462	1,954,900	1,739,449		54,853			2.964	4.660	MON	4,829	73,012	07/12/2016	11/25/2035
17318V-AB-8	CMLTI 2011-9 1A2			4	1.D FM	878,034	90.7280	1,067,054	1,176,102	915,121		115,758			3.551	7.420	MON	3,137	44,624	02/09/2016	04/25/2037
17319G-AJ-3	CMLTI 2012-4 3A2			4	1.D FM	3,535,102	89.1010	3,615,865	4,058,165	3,568,475		141,448			3.990	5.850	MON	12,855	160,360	02/23/2016	03/25/2036
17319T-AB-2	CMLTI 2012-8 1A2			4	1.D FM	918,082	97.8450	985,933	1,007,648	928,751		33,132			3.201	4.380	MON	2,689	40,299	03/30/2016	10/25/2035
17321B-AG-6	CMLTI 2013-7 3A2			4	1.D FM	1,599,581	101.2440	1,806,951	1,784,749	1,609,014		53,937			3.232	4.800	MON	4,808	70,829	12/09/2015	10/25/2035
17322J-AB-9	CMLTI 2014-2 1A2			4	1.D FM	3,002,345	78.7910	2,987,861	3,792,135	3,042,398		214,147			2.195	5.460	MON	18,762	115,494	03/04/2016	02/20/2036
17323L-AC-1	CMLTI 2015-3 1A2			4	1.D FM	2,913,596	94.3010	3,237,172	3,432,808	3,046,562		56,767			0.688	6.160	MON	3,734	41,211	01/11/2017	03/25/2036
23243W-AC-2	CWL 2006-18 2A2			4	1.D FM	1,329,582	99.5470	1,392,175	1,398,510	1,341,060		36,704			0.308	0.830	MON	84	11,357	11/12/2019	03/25/2037
23332U-BG-8	DSLA 2004-AR3 2A2A			4	1.D FM	163,067	94.3620	158,021	167,463	163,294		887			0.891	1.180	MON	54	2,361	12/21/2017	07/19/2044
23332U-FU-3	DSLA 2005-AR6 1A1A			4	1.D FM	2,454,079	102.4950	2,531,277	2,469,659	2,455,025		4,108			0.451	0.500	MON	403	23,821	01/16/2018	10/19/2045
251510-FB-4	DBALT 2005-AR1 1A1			4	1.D FM	1,132,044	89.2890	1,197,726	1,341,404	1,152,027		48,555			0.458	2.600	MON	119	14,419	03/16/2017	08/25/2035
251513-AQ-0	DBALT 2006-AB4 A1A			4	1.D FM	505,336	96.5820	583,634	604,289	510,792		20,108			6.005	8.520	MON	2,704	22,867	06/10/2016	10/25/2036
251513-BB-2	DBALT 2006-AB4 A5			5	1.D FM	2,007,657	102.5790	2,181,868	2,127,012	2,007,657					6.160	6.920	MON	10,919	115,347	09/13/2006	08/01/2046
25151E-AB-9	DBALT 2006-AB3 A2			4	1.D FM	782,978	98.1740	940,283	957,772	791,355		30,190			6.420	9.370	MON	12,263	37,441	07/19/2016	07/25/2036
31335A-BF-4	FG G60038				1.A	964,600	108.6940	1,000,022	920,035	959,428		(13,007)			3.500	3.220	MON	2,683	32,201	02/22/2016	01/01/2044
3136B7-M5-7	FNR 2019-77 JZ				1.A	1,008,541	109.0590	1,123,761	1,030,416	1,009,027		486			3.000	3.780	MON	2,513	30,416	12/12/2019	01/25/2050
3137B2-6A-3	FHLMC 42-1				1.A	2,860,392	101.6120	3,016,577	2,968,715	2,854,461		76,860			3.000	5.980	MON	3,958	86,834	05/10/2013	05/15/2043
3137G1-BK-2	FWLS 2017-SC01 1A	RA			1.A	6,379,511	96.3000	6,363,197	6,607,682	6,410,273		144,180			3.000	3.970	MON	16,158	195,500	03/09/2017	12/25/2046
31573W-AB-7	EFMT 2020-2 A2			4	1.C FE	706,771	100.2610	708,626	706,782	706,755		(16)			1.486	1.430	MON	875	1,750	10/22/2020	10/25/2065
32027N-YQ-8	FFML 2006-FF1 2A4				1.D FM	319,644	100.1330	363,457	362,974	317,706		41,276			0.828	26.530	MON	58	4,877	05/16/2013	01/25/2036
32051G-T2-1	FHAMS 2006-FA1 1A7			4	3.B FM	1,169,718	66.8570	1,203,136	1,799,566	1,206,757		86,222			5.750	12.370	MON	8,007	100,702	08/09/2016	04/25/2036
35563P-AQ-2	SCRT 2017-1 HB				1.A	41,522,175	90.1410	40,563,450	45,000,000	41,743,308		69,599			3.000	3.670	MON	112,500	1,350,000	10/11/2017	01/25/2056
35563P-BD-0	SCRT 2017-2 MB	CF			1.A	55,886,669	90.9000	54,167,399	59,590,098	56,129,593		80,404			3.000	3.510	MON	148,975	1,787,703	08/03/2017	08/25/2056
35563P-BG-3	SCRT 2017-2 HB				1.A	70,891,744	89.9020	69,224,540	77,000,000	71,272,683		133,695			3.000	3.700	MON	192,500	2,310,000	10/11/2017	08/25/2056
35563P-BS-7	SCRT 2017-3 MT	CF			1.A	78,059,638	96.6540	75,992,431	78,623,162	78,074,094		70,214			3.000	3.080	MON	196,339	2,438,742	11/14/2017	07/25/2056
35563P-BU-2	SCRT 2017-3 MB				1.A	46,817,501	90.3010	45,150,500	50,000,000	46,911,588		105,013			3.000	3.550	MON	125,000	1,670,703	10/04/2017	07/25/2056
35563P-BX-6	SCRT 2017-3 HT				1.A	13,164,336	96.6450	12,762,933	13,205,994	13,164,583		4,837			3.250	3.260	MON	35,766	460,898	10/04/2017	07/01/2056
35563P-BZ-1	SCRT 2017-3 HB				1.A	12,568,966	92.0470	12,175,977	13,228,000	12,590,124		16,412			3.250	4.110	MON	35,826	483,270	10/04/2017	07/01/2056
35563P-DD-8	SCRT 2017-4 HT	CF			1.A	76,355,648	96.4930	73,854,934	76,539,163	76,346,704		31,837			3.250	3.250	MON	206,811	2,600,313	12/07/2017	06/01/2057
36185N-7E-4	GMACM 2005-AR3 3A4			4	1.D FM	104,118	96.0770	100,284	104,379	104,125		21			3.500	3.510	MON	304	3,826	12/18/2017	06/19/2035
362341-4D-8	GSR 2006-AR1 2A4			4	1.D FM	4,318,838	100.0240	4,510,948	4,509,865	4,324,345		55,687			3.050	3.620	MON	13,795	168,411	01/25/2019	01/25/2036

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
362341-MC-0	GSR 2005-AR5 2A3			4	4.B FM	744,337	74.2800	661,730	890,859	750,521		28,451			3.002	5.520	MON	2,108	31,249	02/27/2018	10/25/2035
36242D-XG-3	GSMPS 2005-RP1 1AF				1.D FM	1,588,961	89.8250	1,542,749	1,717,505	1,600,083		22,588			0.498	1.520	MON	143	16,975	07/08/2019	01/25/2035
36249B-AD-2	GSAA 2007-7 A4				1.D FM	250,824	97.7820	282,721	289,134	258,828		11,359			0.688	6.310	MON	39	3,008	01/17/2013	07/25/2037
36251E-AH-2	GSMSC 2015-1R 2B			4	1.D FM	5,165,822	93.3910	7,415,044	7,939,783	5,253,174		407,788			3.020	9.450	MON	29,548	277,566	04/25/2016	01/26/2036
362525-AB-3	GSMSC 2009-1R 1A2			4	1.D FM	956,783	97.9700	972,634	992,788	962,293		18,168			2.998	3.430	MON	2,481	36,598	05/27/2015	11/25/2035
39538W-EE-4	GPMF 2005-AR5 2A1			4	1.D FM	2,335,833	64.1230	2,760,933	4,305,683	2,364,415		164,040			0.708	6.400	MON	2,912	52,643	01/27/2016	11/25/2045
41161P-HU-0	HVMLT 2004-9 4A1A			4	1.D FM	1,150,825	92.6200	1,244,829	1,344,017	1,173,075		33,284			0.907	3.650	MON	440	19,142	01/04/2017	12/19/2034
41161P-TN-3	HVMLT 2005-10 2A1A			4	1.D FM	827,655	91.5620	956,991	1,045,184	855,408		30,132			0.771	3.630	MON	291	13,453	01/13/2016	11/19/2035
41161P-VJ-9	HVMLT 2005-12 2A11			4	4.B FM	1,053,114	82.7920	1,012,337	1,222,748	1,222,748		158,027			3.490	3.460	MON	53,681	43,397	01/12/2016	10/19/2035
41161P-WV-1	HVMLT 2005-14 4A1A			4	3.B FM	2,224,178	69.5880	2,010,358	2,888,944	2,226,711		17,206			3.048	6.100	MON	9,390	98,557	04/02/2019	12/19/2035
41164L-AB-5	HVMLT 2007-2 2A1A			4	1.D FM	1,650,921	89.7580	1,872,776	2,086,472	1,685,262		66,220			0.308	4.190	MON	125	16,905	01/17/2017	05/25/2038
437084-UP-9	HEAT 2006-3 2A4				1.D FM	170,934	100.1330	193,577	193,319	176,659		44,205			0.458	136.000	MON	17	1,958	08/14/2013	07/25/2036
437096-AD-2	HEAT 2006-5 2A3			4	1.D FM	548,176	98.3310	607,354	617,663	560,178		18,936			0.298	1.560	MON	36	4,955	10/28/2014	10/25/2036
456606-AF-9	INDYMAC HOME EQUITY MORTGAGE SER SPMD 2				4.B FM	279,327	92.0450	257,163	279,389	279,389	18,146				0.058	8.150	MON	27	18,363	04/14/2000	02/25/2030
45660L-A2-5	RAST 2005-A11 1A5			4	4.B FM	2,269,656	92.4650	2,290,464	2,477,114	2,282,944		35,706			5.500	6.720	MON	10,909	135,332	06/09/2016	10/25/2035
45660L-QW-2	INDX 2005-AR13 1A1			4	3.B FM	143,582	75.4280	139,743	185,267	147,952		2,743			3.131	6.540	MON	482	6,439	01/11/2017	08/25/2035
45660L-WE-5	INDX 2005-AR18 2A1B			4	3.B FM	1,856,859	64.9900	1,727,045	2,657,401	1,945,804		69,821			0.928	5.230	MON	480	59,608	01/20/2016	10/25/2036
45668R-AB-4	INDX 2007-FLX2 A1B			4	1.D FM	265,685	100.0800	288,236	288,006	283,822		20,171			0.288	23.230	MON	16	2,280	02/03/2015	04/25/2037
45669W-AC-0	INDX 2007-FLX5 2A1				1.D FM	8,045,787	91.8290	8,629,882	9,397,774	8,315,273		212,489			0.328	2.950	MON	599	78,230	05/30/2013	08/25/2037
466247-K2-8	JPMMT 2006-A2 3A2			4	1.D FM	745,774	90.1610	728,614	808,126	747,819		13,610			3.422	4.520	MON	2,194	28,988	08/17/2018	04/25/2036
466247-RP-0	JPMMT 2005-A4 2A1			4	1.D FM	1,153,797	101.8600	1,191,140	1,169,389	1,155,063		6,080			3.279	3.420	MON	3,187	42,468	09/06/2019	07/25/2035
466247-WS-8	JPMMT 2005-A7 2A5			4	1.D FM	1,022,387	93.7700	1,039,233	1,108,278	1,036,520		23,215			3.357	4.640	MON	3,101	43,443	04/14/2016	10/25/2035
46627M-DD-6	JPALT 2006-A1 4A4			4	1.D FM	1,518,803	86.1610	1,729,687	2,007,505	1,524,272		91,062			3.005	7.120	MON	4,276	63,401	06/23/2016	03/25/2036
46627M-FU-6	JPMALT..06-S1A			4	1.D FM	4,762,275	99.3900	5,248,482	5,280,695	4,791,546		143,296			6.030	7.480	MON	89,104	230,912	03/31/2020	03/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1			4	1.D FM	389,180	89.3050	373,102	417,784	391,343		7,012			3.338	4.250	MON	1,109	16,010	05/08/2020	08/25/2036
46629C-AK-3	JPMMT 2006-A5 3A4			4	3.B FM	98,495	90.0830	93,397	103,679	98,866		1,323			3.222	3.870	MON	276	3,731	06/20/2017	08/25/2036
46629Q-AE-6	JPMAC 2006-CH2 AF4			4	1.D FM	2,895,177	80.1870	3,044,663	3,796,954	2,984,991		101,726			5.763	9.790	MON	114,595	132,801	12/01/2015	10/25/2036
46630C-AF-1	JPMAC 2007-CH4 M1			4	1.D FM	6,600,000	93.6450	9,364,500	10,000,000	7,173,248		153,247			0.378	8.090	MON	15,002	88,354	07/08/2016	05/25/2037
46630P-AY-1	JPMMT 2007-A2 4A1			4	1.D FM	1,353,155	92.4830	1,412,060	1,526,832	1,372,045		34,515			3.637	5.110	MON	4,491	57,259	04/13/2016	04/25/2037
46630P-BB-0	JPMMT 2007-A2 4A2			4	1.D FM	2,915,983	92.5190	3,052,492	3,299,313	2,950,623		76,670			3.637	5.180	MON	9,723	120,794	10/02/2020	04/25/2037
46630U-AC-8	JPMMT 2007-A3 2A1			4	2.B FM	508,814	87.4150	464,522	531,399	510,208		3,569			3.388	3.900	MON	1,443	19,164	09/12/2017	05/25/2037
46631J-AL-2	JPMMT 2007-A4 3A1			4	1.D FM	66,336	82.9250	61,121	73,706	66,847		2,084			3.413	4.720	MON	210	2,813	06/13/2017	06/25/2037
46631N-DQ-9	JPMMT 2007-S3 1A87			4	5.B FM	2,481,336	36.3090	1,511,702	4,163,436	2,542,695		143,873			0.798	7.600	MON	2,812	52,530	04/27/2016	08/25/2037
46633M-AX-7	JPMRR 2009-6 3A2			4	1.D FM	1,422,418	91.2560	1,547,621	1,695,912	1,447,306		49,304			2.623	4.900	MON	3,484	60,860	05/27/2015	11/26/2035
94984G-AA-5	JPMRR 2011-2 4A11			4	1.D FM	1,265,061	94.6060	1,327,467	1,403,147	1,294,766		49,168			2.936	4.020	MON	17,978	48,539	05/27/2015	09/26/2036
46637J-CV-2	JPMRR 2012-2 7A8			4	1.D FM	762,409	95.8730	778,640	812,154	771,551		12,089			3.075	3.830	MON	2,082	31,558	10/28/2015	10/26/2034
46640M-AC-4	JPMMT 2013-3 A3			5	1.D FM	781,061	103.4760	813,421	786,097	781,420		2,119			3.383	3.640	MON	2,216	26,598	05/12/2014	07/25/2043
058928-AK-8	JMAC 2010-R3 1A6			4	1.D FM	3,000,077	90.1280	3,322,780	3,686,730	3,012,325					3.988	6.450	MON	25,099	141,308	06/02/2016	03/21/2036
525221-EM-5	LXS 2005-7N 1A1A				1.D FM	3,324,461	96.5580	3,589,968	3,717,940	3,410,999		47,335			0.688	2.300	MON	497	44,617	05/30/2013	12/25/2035
52522C-AG-8	LXS 2006-14N 3A2			4	1.D FM	777,193	107.3560	1,085,101	1,010,750	781,137		84,082			0.388	3.860	MON	76	8,982	11/15/2016	08/25/2036
550786-AS-6	LVII 2009-3 B4B			5	1.D FM	12,182,064	100.2310	20,207,810	20,161,165	17,096,221		441,390			4.588	10.840	MON	76,946	1,153,419	10/21/2009	10/27/2037
550786-AT-4	LVII 2009-3 B4C			5	1.D FM	6,104,808	74.9170	15,189,560	20,275,198	11,500,055		257,946			4.588	11.280	MON	73,200	1,037,734	10/21/2009	10/27/2037
550786-AU-1	LVII 2009-3 B4D			5	1.D FM	3,040,586	27.7710	5,835,621	21,013,151	3,969,347		(598,565)				19.960	MON	77,384	1,068,297	10/21/2009	10/27/2037
59020U-YP-4	MLMS 2005-A5 A4			4	1.D FM	927,068	100.4550	953,445	949,127	929,778		8,146			3.512	4.140	MON	2,656	36,098	01/30/2017	06/25/2035
59560W-AC-1	MDST 2010-1 M				1.D FM	2,194,227	103.3490	2,270,856	2,197,270	2,194,227		1,666			5.250	5.210	MON	9,613	115,357	11/12/2010	12/15/2045
59560W-AE-7	MDST 2010-1 B				1.D FM	3,834,896	104.4310	3,824,386	3,662,117	3,662,117					7.000	4.650	MON	21,362	256,348	05/23/2011	12/15/2045
61745M-4M-2	MSM 2005-3AR 1A			4	2.B FM	568,309	71.8870	533,059	741,524	570,106		20,037			2.820	6.900	MON	1,642	24,767	06/27/2016	07/25/2035
61746R-AB-7	MSAC 2002-HE3 M1			4	1.D FM	789,278	100.0930	786,448	785,717	785,717		(3,527)			1.798	1.790	MON	275	18,347	05/21/2018	03/25/2033
61748H-MK-4	MSM 2005-6AR 3A1			4	2.B FM	299,728	83.2640	310,714	373,168	311,973		8,722			2.644	5.280	MON	1,998	13,461	12/16/2015	11/25/2035
61748H-QW-4	MSM 2005-9AR 1A			4	1.D FM	3,551,121	82.5620	3,870,465	4,687,949	3,585,152		257,823			0.438	4.230	MON	342	43,235	02/04/2016	12/25/2035
61748H-VK-4	MSM 2006-2 2A3			4	1.D FM	1,808,797	99.0850	1,875,367	1,892,685	1,815,184		18,496			5.750	6.330	MON	8,954	109,101	09/09/2015	02/25/2036
61748J-AE-7	MSM 2006-9AR A5			4	5.B FM	2,715,953	42.1770	2,148,666	5,094,401	2,877,030		160,853			0.408	8.660	MON	10,058	58,684	10/18/2016	08/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S			4	2.B FM	2,521,147	55.5810	2,208,026	3,972,628	2,521,147					5.857	10.550	MON	193,508	85,068	04/26/2016	01/25/2047
61758V-AR-8	MSRR 2010-R2 2C			4	1.D FM	2,480,358	76.8190	2,492,738	3,244,949	2,496,040		146,514			0.629	4.260	MON	20,694	35,979	07/12/2016	05/26/2036
61762F-AU-0	MSRR 2013-R4 4B2			4	1.D FM	1,359,089	93.7690	1,480,496	1,578,875	1,362,041		53,130			3.446	5.540	MON	4,535	57,292	09/28/2016	01/01/2037
61763T-AY-1	MSRR 2014-R4 3B2			4	1.D FM	1,833,458	88.8090	1,715,869	1,932,083	1,842,330		3,096			3.126	3.870	MON	13,604	56,521	06/06/2017	08/26/2034

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61764W-AD-9	MSRR 2015-R1 2B			4	1.D FM	1,156,547	94.9520	1,430,841	1,506,902	1,198,544		69,971			2.919	6.200	MON	3,666	50,431	08/12/2016	11/20/2036
64829G-AJ-8	NRZT 2016-2A B1			5	1.C FE	3,534,148	109.4880	3,697,984	3,377,524	3,487,642		(25,545)			4.500	3.490	MON	12,666	151,989	05/25/2016	11/25/2035
64830G-AB-2	NRZT 2018-1A A1A				1.D FM	1,016,987	108.6220	1,081,278	995,450	1,013,847		(6,318)			4.000	3.490	MON	3,318	39,818	01/19/2018	12/01/2057
65535V-EW-4	NAA 2004-AR2 M1			4	1.D FM	545,674	98.5220	571,925	580,505	549,722		14,084			1.258	3.630	MON	142	10,351	06/29/2017	10/25/2034
65539C-AK-2	NMRR 2011-4RA 1A10			4	1.D FM	4,315,946	96.3110	5,307,770	5,511,073	4,740,729		546,852			3.352	5.420	MON	15,237	194,163	04/19/2016	12/26/2036
65539C-BA-3	NMRR 2011-4RA 3A3			4	1.D FM	2,309,778	97.4580	2,838,221	2,912,250	2,408,777		23,976			2.969	5.780	MON	7,207	105,485	09/07/2016	12/26/2035
65539K-AF-5	NMRR 2010-6RA 1A6			4	1.D FM	1,955,782	93.8180	2,023,591	2,156,932	1,971,505		46,070			3.990	5.280	MON	6,790	85,164	02/19/2016	03/26/2036
65539Q-AW-5	NMRR 2011-2RA 2A14			4	1.D FM	1,730,849	79.9320	1,829,425	2,288,726	1,855,140		271,901			3.474	21.180	MON	6,627	98,487	05/18/2016	07/26/2035
65540A-AB-3	NMRR 2012-3R 1A2			4	1.D FM	1,844,654	91.1570	1,921,741	2,108,176	1,888,885		82,102			0.495	1.930	MON	2,633	20,785	01/24/2017	01/26/2037
69121P-CH-4	OWNIT 2006-1 AF2			4	1.D FM	1,580,032	69.1900	1,675,439	2,421,505	1,657,728		34,450			5.790	12.160	MON	61,644	65,336	03/20/2017	10/25/2035
70069F-HV-2	PPSI 2005-WHQ2 M2				1.D FM	1,691,633	99.9100	1,949,659	1,951,416	1,839,703		134,150			0.838	6.680	MON	318	26,420	06/27/2013	05/25/2035
71085P-DD-2	PCHLT 2005-4 1A2			4	1.D FM	75,717	100.0170	84,733	84,718	84,718		8,041			0.668	44.510	MON	115	624	02/03/2015	12/25/2035
749228-AJ-1	RALI 2006-QS4 A9			4	1.D FM	3,711,533	97.2680	4,411,923	4,535,843	3,805,130		132,310			6.000	8.710	MON	19,110	252,736	02/27/2017	04/25/2036
74923J-AE-7	RALI 2007-QS5 A5			4	1.D FM	1,388,792	73.3790	1,622,671	2,211,356	1,404,819		121,007			0.448	6.620	MON	165	19,282	04/29/2016	03/25/2037
74923J-AH-0	RALI 2007-QS5 A8			4,6	6. FE	1,239,379	20.4050	1,053,730		962,752	85,388	(59,451)			6.552	23.830	MON	5,639	313,027	04/29/2016	03/25/2037
74923J-AJ-6	RALI 2007-QS5 A9			4	1.D FM	2,327,954	74.3940	2,706,028	3,637,428	2,353,713		192,498			0.698	6.650	MON	2,433	40,055	04/29/2016	03/25/2037
94983R-AD-6	RBSSP 2009-8 1A2			4	1.D FM	1,556,952	96.1410	1,684,271	1,751,876	1,566,246					4.000	5.160	MON	17,646	67,101	05/27/2015	07/26/2039
74927X-AE-2	RBSGC 2007-B 1A5			4	4.B FM	1,097,908	81.8730	1,039,916	1,270,158	1,109,795		53,786			6.000	7.970	MON	5,795	74,243	03/21/2016	01/25/2037
74928D-AZ-8	RBSSP 2009-1 9A2			4	1.D FM	3,095,363	88.8240	3,203,992	3,607,124	3,131,736		75,635			6.000	8.010	MON	18,637	207,988	04/05/2016	08/25/2037
74928D-BH-7	RBSSP 2009-1 9A4			4	1.D FM	2,096,923	88.8240	2,026,907	2,281,936	1,981,428		(89,067)			6.000	8.000	MON	10,035	124,209	04/05/2016	08/26/2037
576438-AD-7	RBSSP 2009-13 10A4			4	1.D FM	653,405	98.8060	720,340	729,043	669,415		16,374			3.171	4.370	MON	1,927	26,645	10/28/2015	01/26/2036
74928X-BB-6	RBSSP 2009-6 3A2			4	1.D FM	8,713,019	97.9280	10,006,491	10,218,212	8,772,375		291,465			2.817	5.860	MON	13,000	371,381	04/08/2016	01/26/2036
74958T-AB-9	RFMSI 2007-SA3 2A1			4	4.B FM	1,880,976	86.5330	1,819,923	2,103,154	1,886,300		42,956			4.845	6.330	MON	7,925	102,231	07/17/2019	07/27/2037
74958W-AB-2	RFMSI 2007-SA1 2A1			4	3.B FM	2,155,381	80.4070	2,181,639	2,713,245	2,201,365		65,108			4.018	7.020	MON	8,222	110,517	02/27/2017	02/25/2037
74958X-AB-0	RFMSI 2007-SA2 2A1			4	1.D FM	1,067,829	90.9940	1,156,643	1,271,120	1,085,825		51,736			4.108	7.960	MON	4,222	54,382	10/20/2016	04/25/2037
750496-AA-9	RMIR 2018-1 M1			4	1.F FE	392,521	99.9900	392,481	392,521	392,521					1.548	1.540	MON	118	8,145	03/13/2018	03/25/2028
75114H-AD-9	RALI 2006-Q05 2A1			4	1.D FM	744,985	92.1060	787,012	854,463	751,002		13,457			0.338	1.500	MON	56	8,818	05/24/2017	05/25/2046
75114T-AJ-0	RALI 2006-QS5 A9			4	1.D FM	1,444,339	96.2220	1,664,397	1,729,747	1,460,195		46,084			6.000	8.590	MON	6,883	94,687	04/26/2016	05/25/2036
761118-GD-4	RBSSP 2009-7 2A2			4	1.D FM	1,169,764	84.4350	1,345,860	1,593,953	1,175,073					4.031	8.040	MON	5,355	65,147	07/06/2016	09/26/2035
75995D-GX-0	RAMC 2006-1 AF5			4	4.B FM	1,101,984	72.4540	1,124,551	1,552,090	1,124,642		24,500			6.166	11.380	MON	7,964	97,165	09/01/2016	05/25/2036
76110H-T7-4	RALI 2005-QA2 CB2			4	1.D FM	883,313	92.3150	952,327	1,031,606	923,659		30,012			3.766	8.420	MON	7,913	34,624	02/16/2016	02/25/2035
76110W-M3-7	RASC 2005-KS1 M1			4	1.D FM	250,580	100.0110	251,172	251,144	250,625		186			0.823	0.850	MON	40	3,361	11/12/2019	02/25/2035
761118-MC-9	RALI 2005-QS16 A3			4	1.D FM	2,046,747	98.1520	2,294,274	2,337,470	2,068,251		59,367			5.750	7.620	MON	9,660	128,387	02/17/2016	11/25/2035
76111X-TF-0	RFMSI 2005-SA1 3A			4	1.D FM	63,968	101.1280	65,508	64,778	64,325		263			2.466	3.300	MON	133	2,358	10/28/2014	03/25/2035
76111X-YJ-6	RFMSI 2005-SA4 2A2			4	1.D FM	1,535,692	97.6510	1,614,524	1,653,361	1,552,585		72,327			3.402	4.300	MON	4,591	65,213	11/12/2019	09/25/2035
76113N-AC-7	RAST 2006-A7CB 1A3			4	3.B FM	2,348,780	101.3130	2,511,472	2,478,924	2,357,630		17,756			6.250	6.950	MON	12,496	153,090	04/26/2016	07/25/2036
76114B-AB-4	RAST 2006-A14C 1A2			4	4.B FM	1,902,298	93.3940	1,936,381	2,073,347	1,925,258		17,299			6.250	7.300	MON	10,639	130,779	12/01/2016	12/25/2036
78432B-AB-5	SGR 2019-3 A2			2	1.D FM	4,773,243	101.2660	4,833,743	4,773,313	4,773,243		26			2.877	2.810	MON	11,444	137,328	10/17/2019	09/25/2059
78472J-AE-3	SPART 2020-T2 AT2			4	1.A FE	3,424,344	101.0230	3,460,038	3,425,000	3,422,612		(1,732)			1.830	1.840	MON	4,875	8,357	10/23/2020	11/15/2055
78472J-AF-0	SPART 2020-T2 BT2			4	1.C FE	149,989	101.5260	152,289	150,000	149,989					2.130	2.150	MON	142	444	10/23/2020	11/15/2055
81744Y-AA-4	SMET 13-4			5	1.D FM	686,147	102.1090	783,224	767,047	696,076		34,337			2.325	10.110	MON	297	17,834	04/16/2014	04/25/2043
81745B-AB-1	SEMT 13-6			5	1.D FM	1,206,147	101.8100	1,271,487	1,248,882	1,210,980		17,037			3.000	5.080	MON	3,122	37,466	09/10/2014	05/25/2043
81745C-AA-1	SEMT 2013-7 A1				1.D FM	2,627,809	102.4750	2,727,437	2,661,563	2,632,419		16,153			2.500	3.160	MON	5,545	66,530	05/16/2013	06/25/2043
81745M-AA-9	SEMT 13-2			5	1.D FM	395,825	101.3100	460,600	454,645	401,715		27,386			1.874	9.680	MON	710	8,520	04/22/2014	02/25/2043
81746P-CC-5	SEMT 2016-1 B2			4	1.D FM	3,224,339	103.3150	3,468,026	3,356,750	3,235,909		6,053			3.801	4.150	MON	10,633	127,699	06/03/2016	06/25/2046
81746P-CD-3	SEMT 2016-1 B3			4	1.D FM	3,068,836	101.7250	3,737,598	3,674,218	3,116,074		23,602			3.801	5.460	MON	11,638	139,777	06/03/2016	06/25/2046
81746R-CC-1	SEMT 2016-2 B2			4	1.D FM	3,277,477	104.4350	3,564,508	3,413,135	3,289,025		6,358			3.719	4.060	MON	10,579	127,014	07/21/2016	08/25/2046
81746R-CD-9	SEMT 2016-2 B3			4	1.D FM	3,160,425	103.9220	3,870,043	3,723,988	3,204,827		25,319			3.719	5.200	MON	11,543	138,583	07/21/2016	08/25/2046
863579-P9-3	SARM 2006-1 5A2			4	1.D FM	488,862	91.6800	513,942	560,583	499,958		45,068			3.104	15.400	MON	1,289	19,790	06/06/2017	02/25/2036
863579-RT-7	SARM 2005-11 3A			4	1.D FM	1,947,531	92.9610	1,967,703	2,116,697	1,968,948		37,223			2.862	3.910	MON	5,013	78,053	08/24/2016	05/25/2035
863579-Y6-9	SARM 2006-3 4A			4	1.D FM	1,903,065	78.4900	1,932,221	2,461,741	1,919,590		101,549			3.499	7.310	MON	7,119	89,038	10/06/2020	04/25/2036
86359B-G5-4	SASCO SERIES 2004-18H CLASS A5			4	1.D FM	149,001	105.5830	159,047	150,637	149,088		381			4.750	4.980	MON	578	7,129	03/20/2018	10/25/2034
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5			5	1.D FM	9,040,038	103.1410	9,231,669	8,950,532	8,950,532					6.120	5.370	MON	163,896	493,155	04/01/2004	05/25/2034
86359D-EN-3	SASC SERIES 2005-9XS CLASS 1A3B			5	1.D FM	781,603	104.8140	819,229	781,603	781,603					5.880		MON	3,830	41,746	05/12/2005	06/25/2035

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86359D-JD-0	SASC 2005-GEL3 M4			4	1.D FM	2,462,263	100.2610	2,454,649	2,448,259	2,461,493		(2,373)			2.398	2.310	MON	1,142	72,185	11/12/2019	06/25/2035
86359L-NA-3	SAMI 2005-AR6 2A1			4	1.D FM	937,866	94.7080	992,440	1,047,895	945,212		27,741			0.768	2.390	MON	156	13,436	11/15/2016	09/25/2045
86359U-AE-9	SASC 2006-OPT1 A5				1.D FM	1,919,014	99.0710	2,288,863	2,310,326	2,066,876		101,833			0.408	9.210	MON	183	21,121	08/07/2013	04/25/2036
86361W-AA-9	SAMI 2006-AR8			4	1.D FM	2,945,625	94.7700	3,383,719	3,570,454	3,011,561		99,201			0.348	2.600	MON	6,324	33,628	07/06/2016	10/25/2036
86789M-AL-1	STALT 2005-1F 2A1			2	1.D FM	998,975	83.4560	1,101,185	1,319,480	1,006,303		68,098			0.798	4.720	MON	176	16,360	01/20/2016	12/25/2035
881561-Z6-4	TMTS 2006-5 2A3			4	1.D FM	6,685,550	71.0890	7,514,135	10,570,039	7,013,304		614,430			0.458	6.230	MON	22,639	102,063	07/15/2016	06/25/2037
89169D-AE-1	TPMT 2017-3 B1			4	1.D FM	1,012,612	107.8250	1,078,250	1,000,000	1,012,293		(293)			3.944	3.830	MON	3,287	39,775	11/08/2019	07/25/2057
89171V-AD-9	TPMT 2015-5 M2			4	1.D FM	10,151,602	106.6250	11,606,418	10,885,269	10,429,062		132,965			3.500	6.220	MON	31,749	380,984	04/08/2016	05/25/2055
89171V-AE-7	TPMT 2015-5 B1			4	1.D FM	9,997,022	110.1470	12,682,611	11,514,259	10,455,973		216,894			4.006	8.660	MON	38,440	463,210	04/08/2016	05/25/2055
89171Y-AD-3	TWPT 15-2			4	1.D FM	1,706,250	103.7730	2,075,460	2,000,000	1,846,292		72,072			3.250	11.710	MON	5,417	65,000	05/12/2016	11/25/2060
89172E-AG-9	TPMT 2016-1 M2			4	1.D FM	14,273,321	107.8600	16,430,381	15,233,000	14,594,390		152,328			3.500	5.740	MON	44,430	533,155	06/22/2016	02/25/2055
89172U-AF-5	TPMT 2016-4 B2			4	1.D FM	1,022,404	106.1050	1,061,050	1,000,000	1,021,849		(506)			3.883	3.700	MON	3,236	39,559	11/08/2019	07/25/2056
89172Y-AF-7	TPMT 2016-3 B2			4	1.D FM	1,042,926	109.9300	1,099,300	1,000,000	1,041,904		(928)			4.099	3.780	MON	3,416	41,172	11/08/2019	04/25/2056
89173F-AD-2	TPMT 2017-1 M2			4	1.D FM	7,425,000	109.7700	8,232,750	7,500,000	7,439,177		6,812			3.750	3.940	MON	23,438	281,250	06/07/2017	10/25/2056
89175J-AE-0	TPMT 2017-6 B1			4	1.D FM	1,947,441	106.0270	2,120,540	2,000,000	1,948,488		941			3.357	3.520	MON	5,596	68,871	11/08/2019	10/25/2057
89175T-AD-0	TPMT 2018-4 M2			4	1.D FM	907,932	96.8960	968,960	1,000,000	909,794		1,685			3.000	3.610	MON	2,500	30,022	11/08/2019	06/25/2058
89175V-AD-5	TPMT 2018-2 M2			4	1.D FM	1,957,327	104.2970	2,085,940	2,000,000	1,958,136		724			3.500	3.620	MON	5,833	69,926	11/08/2019	03/25/2058
89175V-AE-3	TPMT 2018-2 B1			4	1.D FM	963,926	100.1270	1,001,270	1,000,000	964,635		639			3.462	3.690	MON	2,885	36,098	11/08/2019	03/25/2058
89176E-AD-2	TPMT 2018-1 M2			4	1.D FM	1,010,409	106.5360	1,065,360	1,000,000	1,010,140		(248)			3.750	3.660	MON	3,125	37,500	11/08/2019	01/25/2058
89176L-AE-4	TPMT 2018-6 M2			4	1.D FM	991,078	103.2450	1,032,450	1,000,000	991,216		120			3.750	3.790	MON	3,125	37,552	11/08/2019	03/25/2058
89176V-AD-4	TPMT 2018-5 M2			4	1.D FM	943,987	97.5770	975,770	1,000,000	945,107		1,011			3.250	3.610	MON	2,708	32,522	11/08/2019	07/25/2058
89177B-AD-7	TPMT 2019-1 M2			4	3.B FM	970,955	106.4110	1,064,110	1,000,000	971,501		489			3.750	3.930	MON	18,750	19,137	11/08/2019	03/25/2058
89177J-AD-0	TPMT 2019-2 M2			4	2.B FM	2,884,223	102.8820	3,086,460	3,000,000	2,886,365		1,923			3.750	3.990	MON	9,375	113,070	11/08/2019	12/25/2058
92537K-AB-0	VERUS 2019-4 A2			2	1.D FM	12,981,194	102.5070	13,306,881	12,981,437	12,981,560		392			2.846	2.910	MON	30,788	369,452	10/22/2019	11/25/2059
92922F-3J-5	WAMU 2005-AR12 1A4			4	1.D FM	1,798,568	101.1430	1,902,499	1,880,999	1,805,957		20,349			2.916	3.470	MON	4,536	66,532	02/27/2017	10/25/2035
92925G-AA-1	WAMU 2006-AR16 1A1			1,2	1.D FM	663,649	99.3060	878,724	884,865	708,932		22,385			2.722	7.940	MON	1,968	28,891	11/06/2012	12/25/2036
92925G-AC-7	WAMU 2006-AR16 2A1			4	1.D FM	1,604,899	95.8240	1,856,466	1,937,371	1,638,293		65,640			2.489	6.250	MON	3,883	61,756	03/15/2016	12/25/2036
92976Y-AA-0	WASI 2007-HE1 A				1.D FM	2,471,079	93.0570	2,638,117	2,834,958	2,547,943		61,423			0.288	3.350	MON	159	22,441	07/09/2013	07/25/2037
933637-AD-2	WAMU 2006-AR18 2A2			4	1.D FM	3,316,088	87.9680	3,455,974	3,928,672	3,676,717		393,631			2.950	4.600	MON	12,823	96,048	09/19/2019	01/25/2037
93363C-AB-5	WAMU 2006-AR7 2A			4	1.D FM	4,044,610	92.6280	4,468,314	4,823,934	4,111,448		202,019			3.032	7.850	MON	20,643	120,915	05/25/2017	07/25/2046
93363D-AA-5	WAMU 2006-AR9 1A			4	1.D FM	1,360,551	95.7420	1,420,994	1,484,191	1,386,463		43,407			3.053	6.420	MON	3,595	36,207	06/20/2017	08/25/2046
93363P-AA-8	WAMU 2006-AR14 1A1			4	1.D FM	776,959	99.3960	803,398	808,280	778,751		7,108			2.643	3.140	MON	1,737	24,858	01/10/2018	11/25/2036
93934F-KP-6	WMALT 2006-1 3A2			4	1.D FM	776,880	93.7290	795,806	849,049	789,091		18,083			5.750	7.960	MON	3,475	44,520	03/16/2016	02/25/2036
93934F-MN-9	WMALT 2006-AR2 A1A			4	1.D FM	1,199,115	91.7160	1,301,515	1,419,071	1,212,105		31,724			2.262	3.680	MON	2,609	34,634	04/20/2017	04/25/2046
93935A-AD-4	WMALT 2006-AR5 4A			4	1.D FM	1,816,705	85.7940	2,011,128	2,344,136	1,854,063		76,648			2.312	4.420	MON	4,270	57,132	12/09/2016	06/25/2046
93936N-AE-3	WMALT 07-4			4	1.D FM	3,451,113	62.8400	3,380,448	5,379,453	3,245,255		(188,911)			7.000	15.460	MON	24,598	319,013	08/22/2016	06/25/2037
9497EB-AB-5	WFHET 2006-3 A2				1.D FM	5,274	100.1280	5,835	5,828	6,159		1,906			0.448	165.670	MON	1	47	04/12/2013	01/25/2037
94980G-BB-6	WFHET SERIES 2004-2W CLASS A18I				1.D FM	15,111,314	105.5870	18,251,040	17,285,309	16,718,190		186,920			5.000	5.640	MON	72,022	839,850	08/27/2004	09/25/2034
94985J-BU-3	WFMBS 2007-7 A43			4	1.D FM	94,724	84.6940	93,503	110,400	95,815		4,191			0.648	2.490	MON	12	(886)	06/13/2017	06/25/2037
94987X-AE-7	WFMLT 2011-RR4 1A2			4	1.D FM	2,005,654	97.0940	2,627,310	2,705,945	2,010,806		146,446			3.912	8.440	MON	8,370	108,562	02/17/2016	06/27/2036
BANOW6-BJ-0	NEW MEDIA INVESTMENT GROUP INC.				5.B GI	5,058,112	93.5010	4,978,323	5,324,328	5,106,589		66,907			11.500	13.690	MJSD	52,683	607,891	11/19/2019	12/31/2024
BGH6ZS-CG-5	TANK HOLDINGS TLB 1L CL ADDON				4.C FE	1,723,750	100.1880	1,753,281	1,750,000	1,723,750					5.750	6.160	MON			12/18/2020	03/26/2026
12643H-AM-2	CSMC 2010-3R 2A4		D	4	1.D FM	2,941,434	98.4130	3,013,406	3,062,000	2,965,441		8,102			4.363	5.010	MON	11,135	135,254	02/08/2017	12/26/2036
BGH62T-Z1-7	SLR (HAMILTON) 1L DDTL FUNDED US		D	2	4.C	1,454,208	98.1120	1,426,748	1,454,208	1,454,208					6.477	6.470	MON	2,355	7,260	12/20/2019	05/23/2025
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						995,400,061	XXX	1,057,382,634	1,156,925,179	1,019,818,447	103,534	17,354,122			XXX	XXX	XXX	4,051,343	39,699,077	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
04410R-AQ-9	AHT1 2018-ASHF F			4	3.B FM	5,000,000	80.6700	4,033,500	5,000,000	5,000,000					4.283	6.010	MON		241,089	04/27/2018	04/15/2035
05491U-BE-7	BBCMS 2018-C2 XA			6	1.A FE	3,917,845	5.0620	3,321,910		3,112,680		(398,718)			0.769	3.700	MON	57,430	559,813	12/06/2018	12/15/2051
05526Q-AN-6	BAMLL 2015-200P F			4	1.D FM	6,407,188	103.4280	7,239,960	7,000,000	6,600,565		58,808			3.595	6.390	MON	33,561	255,901	05/19/2015	04/14/2033
05550M-AV-6	BBCMS 2019-C3 XA			4,6	1.A FE	4,525,764	9.1420	3,941,596		3,806,222		(461,794)			1.344	2.740	MON	54,056	614,772	05/20/2019	05/15/2052
05604F-AJ-4	BWAY 2013-1515 B				1.D FM	2,181,270	107.2050	2,412,113	2,250,000	2,202,659		10,025			3.472	4.070	MON	6,512	78,140	04/25/2018	03/10/2033
05606K-AA-0	BX 19-MMP				1.A FE	307,400	99.9680	319,898	320,000	309,254		1,854			1.140	3.010	MON	565	4,291	04/22/2020	08/15/2036
05608E-AA-2	BX 20-VIV3				1.D FE	1,413,076	106.7760	1,494,864	1,400,000	1,412,965		(111)			3.662	3.560	MON	3,271	12,541	09/11/2020	03/09/2044
05972F-AC-3	BANC 2018-CR3 AS				1.A FE	1,444,222	99.8610	1,442,214	1,444,222	1,444,222					1.408	2.010	MON	961	27,794	03/13/2018	01/15/2033

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05972F-AE-9	BANC 2018-CR3 B				1.D FE	7,000,000	98.6650	6,906,550	7,000,000	7,000,000					1.708	1.730	MON	5,648	156,066	03/13/2018	01/15/2033
060352-AG-6	BANK 2017-BNK6 XA			2,6	1.A FE	2,792,342	3.9910	1,727,004		1,816,220		(286,578)			0.823	0.680	MON	34,734	461,721	07/17/2017	07/15/2060
06054A-AY-5	BACM 2015-UBS7 XA			5,6	1.A FE	838,379	3.1320	656,123		690,882		(128,497)			0.795	3.830	MON	16,433	182,794	11/06/2019	09/15/2048
06054A-BD-0	BACM 2015-UBS7 C			5	1.D FM	1,081,063	89.6070	1,097,686	1,225,000	1,081,907		845			4.359	7.570	MON	4,450		12/15/2020	09/15/2048
06054M-AF-0	BACM 2016-UB10 XA			5	1.A FE	4,636,994	6.5500	2,345,352		2,467,483		(484,154)			1.924	0.070	MON	60,292	726,803	05/23/2016	06/01/2049
06054M-AJ-2	BACM 2016-UB10 B				1.D FM	4,119,716	104.6310	4,185,240	4,000,000	4,082,815		(15,691)			3.790	3.380	MON	12,633	151,600	05/20/2016	06/15/2049
06427D-AT-0	BACM 2017-BNK3 XA			2,6	1.A FE	6,075,922	5.0960	3,684,559		3,693,707		(621,540)			1.105	2.630	MON	35,516	859,232	02/03/2017	02/15/2050
06539W-BD-7	BANK 2020-BN25 XB			4	1.F FE	5,010,233	3.7380	4,631,120		4,573,544		(436,689)			0.439	3.200	MON	53,143	502,002	01/28/2020	01/15/2063
065402-BD-0	BANK 2019-BN18 XA			4,6	1.A FE	8,260,906	6.2680	7,082,488		6,942,816		(827,864)			0.902	3.190	MON	98,670	1,103,508	05/22/2019	05/15/2062
065404-BC-8	BANK 2018-BN10 AS				1.D FM	14,058,053	115.2400	15,730,260	13,650,000	13,957,203		(42,170)			3.898	3.590	MON	23,648	532,077	01/26/2018	02/15/2061
06540R-AJ-3	BANK 2017-BNK9 B			4	1.D FM	1,029,967	112.7070	1,127,070	1,000,000	1,023,117		(3,354)			4.031	3.300	MON	3,359	40,310	12/05/2017	11/15/2054
06540R-AK-0	BANK 2017-BNK9 C			4	3.B FM	1,013,272	107.8450	1,078,450	1,000,000	1,010,076		(1,573)			4.218	3.870	MON	3,516	42,898	12/05/2017	11/15/2054
06540X-BH-3	BANK 2019-BN22 XA			4	1.A FE	4,573,061	4.5260	4,056,140		4,056,887		(456,833)			0.601	2.870	MON	53,596	592,457	10/28/2019	11/15/2062
06541F-BB-4	BANK 2017-BNK4 XA			2,6	1.A FE	9,141,041	6.3460	5,950,106		6,084,305		(998,134)			1.401	2.040	MON	129,367	1,432,121	09/12/2019	05/15/2050
06541R-BC-6	BANK 2019-BN23 XA			4	1.A FE	5,060,736	5.3870	4,609,530		4,521,623		(508,306)			0.699	2.540	MON	58,201	647,972	11/22/2019	11/15/2029
06541W-BC-5	BANK 2017-BNK5 C			4	4.B FM	2,568,867	107.5400	2,688,500	2,500,000	2,552,057		(8,210)			4.254	3.540	MON	8,863	108,145	06/16/2017	06/01/2060
06541X-AG-5	BANK 2017-BNK7 XA			6	1.A FE	10,198,791	3.9380	6,685,005		6,841,157		(1,036,530)			0.779	1.680	MON	129,627	1,450,015	09/20/2017	09/15/2060
07335C-AK-0	BBCMS 2019-C4 XA			4	1.A FE	4,519,138	10.6200	3,941,697		3,971,279		(476,085)			1.595	1.950	MON	52,047	620,725	11/05/2019	08/15/2052
08161C-AG-6	BMARK 2018-B2 XA			6	1.A FE	912,852	2.1250	608,425		647,910		(94,051)			0.416	1.090	MON	13,267	140,134	02/12/2018	02/01/2051
08162B-BG-6	BMARK 2019-B11 XA			4,6	1.A FE	7,874,857	6.7570	6,577,176		6,643,362		(799,099)			1.046	2.890	MON	97,168	1,093,638	05/23/2019	05/15/2052
08162P-AY-7	BMARK 2018-B1 XA			4	1.A FE	396,097	2.9280	347,660		348,790		(47,307)			0.516	2.420	MON	6,474	52,444	03/13/2020	01/15/2051
08162P-AZ-4	BMARK 2018-B1 AM				1.D FM	6,900,778	114.9990	7,704,933	6,700,000	6,844,977		(20,995)			3.878	3.550	MON	21,652	259,826	01/19/2018	01/01/2051
08162T-BC-6	BMARK 2018-B7 XA			6	1.A FE	6,948,662	2.6490	5,457,867		5,478,167		(705,874)			0.441	2.140	MON	102,846	1,076,179	11/09/2018	11/15/2051
08162U-BC-3	BMARK 2018-B8 C			4	1.D FM	3,951,381	111.8530	4,474,120	4,000,000	3,953,098		867			4.873	4.950	MON	16,246	198,216	12/10/2018	01/15/2052
08162V-AF-5	BMARK 2019-B10 XA			4,6	1.A FE	3,847,466	7.8610	3,232,861		3,273,565		(402,560)			1.229	2.460	MON	47,697	539,398	07/25/2019	03/15/2062
08162Y-AK-8	BMARK 2019-B14 XA			4	1.A FE	8,246,337	5.0250	7,257,853		7,314,613		(838,660)			0.787	2.300	MON	110,013	1,231,932	11/06/2019	12/15/2061
125039-AG-2	CD 2017-CD6 XA			6	1.A FE	6,562,875	4.1460	4,028,145		4,513,504		(673,605)			0.921	1.240	MON	58,677	1,318,482	11/13/2017	11/13/2050
12512J-AX-2	CD 2018-CD7 XA			6	1.A FE	11,515,101	4.3300	9,271,831		9,096,348		(1,200,240)			0.673	3.220	MON	104,024	1,605,643	04/23/2019	08/15/2051
12514M-BD-6	CD 2016-CD1 XA			5	1.A FE	8,214,610	5.8020	4,495,241		4,614,410		(828,788)			1.387	3.350	MON	98,362	1,134,652	08/11/2016	08/10/2049
12515A-BF-6	CD 2016-CD2 XA			4,6	1.A FE	6,454,932	2.5850	4,585,184		5,049,021		(881,237)			0.646	1.590	MON	115,611	1,284,365	08/20/2019	11/10/2049
12515A-BH-2	CD 2016-CD2 B				1.D FM	21,626,265	107.7920	22,636,320	21,000,000	21,453,368		(76,740)			3.879	3.500	MON	67,883	814,590	11/15/2017	11/10/2049
12515D-AS-3	CD 2017-CD4 XA			2,6	1.B FE	8,986,993	5.8600	5,467,298		5,678,028		(918,913)			1.293	2.000	MON	120,011	1,286,029	05/01/2017	05/10/2050
12515G-AF-4	CD 2017-CD3 AS			2	1.D FM	2,574,818	110.7470	2,768,675	2,500,000	2,554,660		(8,986)			3.833	3.460	MON	7,985	95,825	01/27/2017	02/10/2050
12515G-AG-2	CD 2017-CD3 B			2	1.D FM	12,874,265	109.6810	13,710,125	12,500,000	12,773,637		(44,964)			3.984	3.610	MON	41,500	498,000	01/27/2017	02/10/2050
12515G-AJ-6	CD 2017-CD3 XA			2,6	1.A FE	3,877,646	4.8620	2,400,888		2,355,986		(392,113)			1.009	3.940	MON	47,839	539,171	01/30/2017	02/10/2050
12529M-AG-3	CF 2019-CF1 XA			4	1.A FE	3,748,703	7.2390	3,303,394		3,339,150		(409,554)			1.141	2.620	MON	49,510	419,928	03/11/2020	05/15/2052
12529T-AZ-6	CF 2019-CF3 XA			4	1.A FE	9,338,529	5.0760	8,330,894		8,370,613		(937,079)			0.718	2.690	MON	117,656	1,281,134	12/10/2019	01/15/2053
12531W-BC-5	CFCRE 2016-C3 XA			5	1.A FE	7,502,368	4.3230	4,087,041		3,792,102		(728,241)			0.996	7.250	MON	78,475	1,029,767	03/23/2016	01/10/2048
12531W-BG-6	CFCRE 2016-C3 B			5	1.D FM	14,186,136	107.4560	14,506,560	13,500,000	13,967,221		(93,466)			4.700	3.960	MON	52,875	634,500	08/16/2016	01/10/2048
12591V-AF-8	COMM 2014-CR16 XA			5,6	1.A FE	1,206,119	2.6690	428,994		434,081		(126,871)			0.971	5.260	MON	15,209	169,744	02/06/2015	04/12/2047
12592X-BE-5	COMM 2015-CR22 XA			5	1.A FE	1,818,039	2.7440	828,215		859,300		(204,230)			0.889	7.850	MON	25,828	290,170	04/28/2016	03/01/2048
12593A-BB-0	COMM 2015-CR23 XA			5,6	1.B FE	1,924,631	2.9700	910,634		885,926		(206,802)			0.892	7.360	MON	26,476	298,244	08/17/2016	05/01/2048
12593J-BG-0	COMM 2015-CR24 XA			6	1.A FE	4,054,678	2.9740	2,596,303		2,562,392		(551,104)			0.760	3.650	MON	65,967	728,732	05/02/2018	08/12/2048
12593Q-BF-6	COMM 2015-CR26 XA			5,6	1.A FE	10,202,776	3.6420	5,132,576		4,959,857		(1,037,831)			0.929	6.700	MON	126,815	1,425,832	08/17/2016	10/01/2048
12594P-AX-9	CSMC 2016-NXSR XA			4,6	1.A FE	1,205,344	2.9560	850,865		909,885		(160,679)			0.757	1.300	MON	13,228	242,033	02/14/2019	12/15/2049
12594P-AZ-4	CSMC 2016-NXSR AS				1.D FM	5,149,980	113.5800	5,679,000	5,000,000	5,107,936		(18,645)			4.049	3.660	MON	16,871	202,455	12/14/2016	12/15/2049
12595F-AL-6	CSAIL 2017-CX9 C			4	2.B FM	2,540,605	93.5490	2,338,725	2,500,000	2,529,764		(5,488)			4.148	3.730	MON	8,644	105,505	09/19/2017	09/15/2050
12595J-AU-8	CSAIL 2017-CX10 B				1.D FM	11,329,956	108.2830	11,911,130	11,000,000	11,229,155		(33,676)			3.891	3.580	MON	35,673	428,076	11/17/2017	11/15/2027
12595V-AE-7	COMM 2018-COR3 XA			6	1.A FE	3,714,251	2.9350	2,927,102		2,842,027		(388,950)			0.442	2.660	MON	52,538	513,302	10/16/2019	05/10/2051
12595V-AG-2	COMM 2018-COR3 B				1.D FM	2,832,497	114.9020	3,159,805	2,750,000	2,815,835		(8,045)			4.513	4.340	MON	10,343	126,204	05/04/2018	05/01/2051
12625C-AC-7	COMM 2013-WWP A2				1.D FM	14,009,067	105.7520	14,614,926	13,820,000	13,883,067		(33,217)			3.424	3.180	MON	39,438	473,252	02/24/2014	03/10/2031
12630B-BB-3	COMM 2013-CR13 XA			5,6	1.A FE	2,083,038	1.9200	681,661		674,929		(232,119)			0.754	4.140	MON	22,331	351,795	12/01/2014	11/13/2046
12635Q-BH-2	COMM 2015-CR27 XA			5,6	1.A FE	12,350,869	3.7150	5,985,949		5,954,116		(1,220,031)			0.935	4.910	MON	145,596	1,753,480	03/24/2016	10/10/2048
12636M-AG-3	CSAIL 2016-C6 XA			5	1.A FE	2,931,902	7.4970	1,781,064		1,564,443		(295,607)			1.919	9.230	MON	39,065	470,550	05/18/2016	01/01/2049
12652D-AN-7	CSAIL 2017-CX10 STNA				1.D FM	11,346,907	97.0640	10,693,056	11,016,500	11,245,972		(33,726)			3.944	3.630	MON	36,212	434,546	11/17/2017	11/15/2027
130331-AA-9	CAHFA 2018-K PT				1.B FE	2,556,686	117.3680	3,000,731	2,556,686	2,556,686					3.750	3.770	MON	8,256	97,474	11/20/2018	12/01/2033
162665-AN-3	CHC 2019-CHC E			4	1.D FM	11,467,964	87.7030	10,042,510	11,450,589	11,467,387		(652)			2.420	2.390	MON	13,090	348,465	11/12/2019	06/15/2034
162665-AQ-6	CHC 2019-CHC F				1.D FM	987,328	81.6600	813,091	995,703	988,155		502			2.757	2.870	MON	1,296	32,915	06/26/2019	06/15/2034

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
17290X-AX-8	CGCMT 2016-GC37 C			4	1.D FM	6,325,514	100.4890	6,530,780	6,499,000	6,350,194		11,893			4.925	5.800	MON	24,895	325,157	04/13/2016	04/12/2049
17290X-AY-6	CGCMT 2016-GC37 XA			5	1.A FE	6,679,441	7.1330	3,663,487		3,585,702		(575,844)			1.702	5.230	MON	80,043	1,204,607	04/14/2016	04/01/2049
17291C-BW-4	CGCMT 2016-C2 XA			5	1.A FE	3,855,565	7.6040	2,173,304		2,169,384		(388,932)			1.747	3.700	MON	48,862	523,002	08/12/2016	09/10/2049
17291E-AA-9	CGCMT 2016-P6 D			4	1.D FM	820,147	80.2280	962,736	1,200,000	901,111		37,285			3.250	13.580	MON	3,250	39,000	12/06/2016	12/10/2049
17291E-BA-8	CGCMT 2016-P6 C			4	1.D FM	2,058,689	97.0890	2,070,908	2,133,000	2,077,069		8,226			4.278	5.160	MON	7,606	92,822	12/06/2016	12/10/2049
17320Q-AG-4	CGCMT 2013-375P B			5	1.D FM	5,655,867	104.0170	6,046,508	5,813,000	5,743,806		33,225			3.517	4.980	MON	17,040	207,885	02/28/2014	05/10/2035
17321J-AJ-3	CGCMT 13-GC15			5,6	1.A FE	1,630,447	1.9100	473,130		503,774		(190,839)			0.839	0.839	MON	22,187	359,543	01/20/2015	09/10/2046
17324K-AV-0	CGCMT 2015-GC35 XA			5,6	1.A FE	4,578,288	2.8640	2,157,051		2,281,662		(416,438)			0.778	2.910	MON	60,151	682,529	12/01/2015	11/10/2048
17324T-AK-5	CGCMT 2016-GC36 B			5	1.D FM	2,180,625	109.1190	2,182,380	2,000,000	2,126,510		(24,308)			4.754	3.570	MON	7,925	96,690	01/27/2017	02/10/2049
17325D-AF-0	CGCMT 2016-P5 AS				1.D FM	10,397,964	110.5420	11,587,012	10,482,000	10,418,275		8,949			3.396	3.550	MON	29,664	355,969	01/19/2017	10/10/2049
17325D-AJ-2	CGCMT 2016-P5 XA			5	1.A FE	7,267,068	5.8720	3,944,218		4,167,253		(747,167)			1.499	2.180	MON	58,756	1,061,503	10/03/2016	10/10/2049
17325G-AF-3	CGCMT 2016-C3 AS				1.D FM	2,991,211	110.4980	3,314,940	3,000,000	2,992,538		586			3.366	3.440	MON	8,415	100,980	02/07/2017	11/15/2049
17325G-AJ-5	CGCMT 2016-C3 XA			5	1.A FE	6,256,228	4.4270	3,354,105		3,632,832		(645,005)			1.143	1.310	MON	80,995	927,028	11/04/2016	11/15/2049
17325H-BU-7	CGCMT 2017-P7 XA			2,6	1.A FE	5,031,753	5.2890	3,168,195		3,194,928		(518,407)			1.114	3.470	MON	62,175	717,358	12/18/2018	04/14/2050
17326C-BE-3	CGCMT 2017-B1 XA			2,6	1.A FE	11,957,816	4.0580	7,609,444		7,941,905		(1,194,737)			0.826	2.040	MON	149,552	1,690,109	08/15/2017	08/15/2050
17327G-AU-8	CGCMT 2018-C6 XA			6	1.A FE	3,920,460	5.1530	3,267,150		3,107,915		(393,697)			0.781	3.720	MON	52,543	550,624	11/20/2018	11/10/2051
17328F-BB-0	CGCMT 2019-GC41 XA			4,6	1.A FE	7,084,931	6.9590	6,039,031		6,124,357		(699,324)			1.058	2.500	MON	85,853	975,251	08/06/2019	08/01/2056
17328H-BF-7	CGCMT 2019-GC43 XA			4	1.A FE	10,885,455	4.6200	9,626,729		9,776,005		(962,065)			0.628	2.350	MON	130,147	1,437,435	10/30/2019	11/10/2052
19648W-AA-5	COSHSG 3.65 7/1/2036			2	1.B FE	2,909,248	118.1620	3,352,256	2,837,000	2,903,648		(4,061)			3.650	3.470	MON	8,917	105,276	07/29/2019	07/01/2036
201736-AH-8	CMLBC 2001-CMLB D			5	1.D FM	1,789,395	100.6530	1,509,795	1,500,000	1,479,902		(151,963)			8.104	8.104	MON	10,130	121,251	08/09/2016	06/20/2031
22945D-AL-7	CSAIL 2019-C15 XA			4,6	1.A FE	2,649,004	6.5070	2,203,412		2,155,358		(271,481)			1.046	2.300	MON	37,857	383,008	03/01/2019	03/01/2052
23312J-AG-8	DBJPM 2017-C6 XA			2,6	1.B FE	11,955,672	4.6460	8,154,370		8,474,301		(1,290,096)			1.018	1.770	MON	174,788	1,755,775	03/12/2020	06/10/2050
23312J-AK-9	DBJPM 2017-C6 C			4	3.B FM	1,029,953	103.4040	1,034,040	1,000,000	1,022,480		(3,459)			4.174	3.430	MON	3,478	41,740	06/14/2017	06/10/2050
23312V-AJ-5	DBJPM 2016-C3 B			2	1.D FM	6,382,500	102.5400	6,665,100	6,500,000	6,411,923		13,712			3.264	3.570	MON	17,680	212,160	11/13/2017	09/10/2049
29429E-AF-8	CGCMT 2016-P4 XA			5	1.A FE	10,262,449	7.6810	5,449,797		5,672,774		(1,047,091)			1.957	1.890	MON	127,991	1,452,090	07/15/2016	07/10/2049
299352-AB-0	EVAMFH 3.0 06/01/34				1.B FE	5,152,396	107.7940	5,553,973	5,152,396	5,152,396					3.000	3.020	MON	77,359	156,801	05/15/2019	06/01/2034
30261Q-AJ-2	FREMF 2013-K26 B			5	1.D FM	4,535,664	105.1380	4,731,210	4,500,000	4,528,830		(2,603)			3.597	3.140	MON	13,490	164,654	05/24/2016	12/25/2045
30262S-AR-9	FREMF 2015-K42 B			5	1.D FM	11,822,610	108.9970	12,534,655	11,500,000	11,622,281		(33,273)			3.850	3.680	MON	36,896	450,380	01/16/2015	12/25/2024
30263A-AJ-5	FREMF 2011-KAIV B				1.D FM	3,266,719	101.4990	3,044,970	3,000,000	3,197,705		(43,715)			4.944	4.944	MON	12,360	148,320	06/30/2016	06/25/2046
30286X-AN-9	FREMF 2015-K43 B			5	1.D FM	8,779,902	109.4750	9,305,375	8,500,000	8,743,461		(11,418)			3.732	2.950	MON	26,440	322,753	09/22/2016	02/25/2048
30291G-AN-9	FREMF 13-K27 B			5	1.D FM	6,195,313	105.0800	6,830,200	6,500,000	6,253,741		17,426			3.495	5.740	MON	18,935	231,111	04/15/2014	01/25/2046
30291H-AE-7	FREMF 13-K28 B			5	1.D FM	2,093,883	105.2720	2,319,142	2,203,000	2,114,392		6,062			3.489	5.790	MON	6,406	78,195	04/16/2014	06/25/2046
30291J-AJ-2	FREMF 2013-K29 B			5	1.D FM	6,650,047	105.6680	7,079,756	6,700,000	6,662,938		2,261			3.475	3.860	MON	19,407	236,935	11/07/2017	05/25/2046
30291M-AN-6	FREMF 2013-K31 B			5	1.D FM	9,708,363	106.3520	10,794,728	10,150,000	9,789,059		23,256			3.631	5.510	MON	30,715	374,287	04/16/2014	07/25/2046
30291N-AE-4	FREMF 2013-K32 B			5	1.D FM	4,161,534	106.0460	4,491,048	4,235,000	4,174,791		3,625			3.537	4.220	MON	12,485	152,230	01/26/2017	10/25/2046
30291R-AA-3	FREMF 2013-K34 B			5	1.D FM	4,441,639	106.9040	4,810,680	4,500,000	4,450,947		2,869			3.732	4.250	MON	13,998	170,807	06/19/2014	09/25/2046
30291V-AE-6	FREMF 2013-K35 B			5	1.D FM	14,171,800	107.9770	15,462,306	14,320,000	14,194,179		7,479			3.934	4.370	MON	45,391	573,531	05/06/2014	12/26/2046
30291X-AE-2	FREMF 2014-K715 B			5	1.D FM	8,336,458	99.9110	8,117,393	8,124,624	8,193,178		(114,609)			3.971	3.971	MON	832,492	329,180	06/22/2016	02/25/2046
30291X-AG-7	FREMF 14-K715			5	1.D FM	5,078,436	99.8670	5,108,197	5,115,000	5,081,457		1,170			4.117	4.117	MON		214,709	12/15/2016	02/25/2046
30292C-AJ-6	FREMF 2014-K38 B			5	1.D FM	9,186,748	109.8030	9,745,016	8,875,000	9,142,493		(12,617)			4.221	3.370	MON	31,221	381,525	10/31/2017	06/25/2047
30292G-AN-8	FREMF 2014-K39 B			5	1.D FM	19,186,155	110.4320	20,595,568	18,650,000	19,113,964		(23,683)			4.154	3.380	MON	64,573	786,696	09/05/2017	08/25/2047
30292K-AN-9	FREMF 2014-K717 B			5	1.D FM	3,068,709	101.5350	3,046,050	3,000,000	3,053,481		(8,266)			3.630	0.910	MON	9,076	110,759	06/03/2016	11/25/2047
30292Q-AA-4	FREMF 2015-K718 B			5	1.D FM	38,441,311	102.3500	39,716,918	38,805,000	38,657,003		53,242			3.526	3.860	MON	1,065,854	1,395,761	10/05/2016	02/25/2022
30292R-AJ-3	FREMF 2015-K46 B			5	1.D FM	28,026,354	109.0540	31,460,988	28,849,000	28,126,243		31,695			3.694	4.490	MON	95,606	1,083,632	12/22/2016	04/25/2048
3138L9-L6-7	FN AM8448				1.A	1,644,219	114.6430	1,948,931	1,700,000	1,647,373		1,944			3.450	3.940	MON	5,050	59,628	04/29/2019	05/01/2045
36192C-AE-5	GSMS 2013-GC10 A5				1.D FM	102,371	103.8890	103,889	100,000	101,104		(553)			2.943	2.360	MON	245	2,943	05/15/2015	02/10/2046
36198F-AG-7	GSMS 2013-GC14 XA			5,6	1.A FE	2,619,915	1.3270	705,243		781,925		(300,808)			0.563	0.563	MON	32,005	344,354	11/25/2014	08/10/2046
36248G-AF-7	GSMS 2013-GC16 XA			5,6	1.A FE	1,884,697	2.4570	596,908		619,012		(199,044)			1.022	3.270	MON	20,702	271,152	02/06/2015	11/10/2046
36251F-AY-2	GSMS 2015-GC28 XA			4,6	1.A FE	370,640	3.3530	300,982		250,071		(60,694)			0.998	16.720	MON	8,552	96,741	01/07/2019	02/10/2048
36252S-AX-5	GSMS 2019-GC38 XA			4,6	1.A FE	5,738,419	6.4790	4,841,503		4,689,777		(581,511)			0.960	3.370	MON	68,803	779,216	07/25/2019	02/10/2052
36253P-AE-2	GSMS 2017-GS6 XA			2,6	1.A FE	9,799,627	5.5880	6,379,206		6,265,675		(977,174)			1.034	4.450	MON	98,411	1,268,314	05/22/2017	05/10/2050
36254C-BA-7	GSMS 2017-GS7 B			4	1.D FM	1,029,923	107.6580	1,076,580	1,000,000	1,022,580		(3,431)			3.884	3.150	MON	3,237	38,840	08/11/2017	08/10/2050
36254C-BB-5	GSMS 2017-GS7 C			4	3.B FM	2,059,886	98.2830	1,965,660	2,000,000	2,045,255		(6,868)			4.236	3.490	MON	7,060	84,720	08/11/2017	08/10/2050
36257U-AN-7	GSMS 2019-GC42 XA			4,6	1.A FE	10,199,779	5.7520	8,876,619		8,907,112		(1,023,365)			0.810	2.520	MON	120,347	1,349,297	09/17/2019	09/10/2052
408203-AC-1	HMLET 2020-CRE1 B				1.D FE	4,999,980	102.4710	5,123,550	5,000,000	4,999,980					3.970	3.950	MON	14,888	114,055	05/28/2020	10/18/2052
408203-AE-7	HMLET 2020-CRE1 C				1.G FE	4,999,321	103.3380	5,166,900	5,000,000	4,999,321					6.864	6.840	MON	25,743	196,282	05/28/2020	10/18/2052
408203-AG-2	HMLET 2020-CRE1 D				2.C FE	4,999,177	105.1580	5,257,900	5,000,000	4,999,195		18			9.438	9.400	MON	35,396	269,137	05/28/2020	10/18/2052
45203L-CX-9	ILSMFH 3.07 06/01/36				1.A FE	8,377,047	112.4960	9,423,843	8,377,047	8,377,047					3.070	3.100	MON	3,572	287,385	05/06/2019	06/26/2036

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46590L-AV-4	JPMDB 2016-C2 XA			5	1.A FE	9,061,192	5.8880	4,805,388		4,838,480		(932,725)			1.566	1.290	MON	118,761	1,423,216	05/05/2016	06/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA			5	1.A FE	7,726,104	7.9530	4,504,638		4,465,583		(760,014)			1.796	3.980	MON	164,277	1,163,713	10/03/2018	08/01/2049
46590R-AG-4	JPMCC 2016-JP3 XA			5	1.A FE	8,608,245	6.0070	4,767,851		4,846,131		(939,427)			1.422	2.730	MON	95,993	1,260,401	09/23/2016	08/15/2049
46590R-AL-3	JPMCC 2016-JP3 C			4	4.B FM	2,138,675	96.9500	2,132,900	2,200,000	2,154,486		6,890			3.457	4.150	MON	6,338	77,637	09/22/2016	08/15/2049
46590T-AG-0	JPMDB 2017-C5 XA			4,6	1.A FE	1,238,555	4.5760	937,888		935,840		(152,943)			0.932	3.800	MON	18,529	221,042	01/08/2019	03/15/2050
46591A-BC-8	JPMDB 2018-C8 XA			6	1.A FE	1,006,792	3.3530	725,754		745,897		(103,235)			0.640	2.020	MON	14,426	156,682	05/24/2018	06/15/2051
46639N-AS-0	JPMBB 2013-C12 XA			5,6	1.A FE	2,437,011	0.8720	527,150		679,517		(303,371)			0.470	0.470	MON	28,900	323,059	01/23/2015	07/15/2045
46644A-BH-4	JPMBB 2015-C27 XA			4,6	1.A FE	1,076,344	3.9720	900,050		743,871		(176,445)			1.159	16.400	MON	24,506	316,986	02/15/2019	02/15/2048
46644A-BL-5	JPMBB 2015-C27 B				1.D FM	16,362,142	106.5590	17,066,489	16,016,000	16,221,080		(57,671)			3.898	3.540	MON	52,027	624,320	07/18/2016	02/15/2048
46644R-BB-0	JPMBB 2015-C29 XA			5,6	1.A FE	728,538	2.4480	331,190		321,453		(73,332)			0.654	4.310	MON	8,965	109,889	06/05/2015	05/15/2048
46646R-AL-7	JPMDB 2016-C4 XA			5	1.A FE	6,312,291	3.8770	4,024,771		3,903,376		(671,838)			0.793	4.410	MON	79,893	900,654	10/09/2018	12/15/2049
46647T-AU-2	JPMCC 2017-JP5 XA			6	1.A FE	785,450	4.4460	581,640		590,828		(96,142)			1.008	2.760	MON	10,993	172,152	12/18/2018	03/15/2050
46647T-AY-4	JPMCC 2017-JP5 B			2	1.D FM	5,149,990	111.8360	5,591,800	5,000,000	5,109,884		(18,169)			4.077	3.700	MON	16,989	203,870	03/07/2017	03/15/2050
46648K-AW-6	JPMDB 2017-C7 XA			6	1.A FE	13,350,115	4.5310	8,877,219		9,044,849		(1,361,699)			0.878	2.620	MON	167,889	1,895,313	10/16/2017	10/15/2050
46648K-AZ-9	JPMDB 2017-C7 B				3.B FM	7,303,695	112.6940	7,991,132	7,091,000	7,252,642		(24,260)			3.985	3.630	MON	23,550	282,605	10/13/2017	10/15/2050
48128K-AV-3	JPMCC 2017-JP6 XA			2,6	1.A FE	3,648,059	4.9890	2,193,029		2,332,872		(375,352)			1.134	1.430	MON	47,091	533,100	05/25/2017	07/15/2050
496444-AA-8	KINMFH 3.65 1/1/2037			2	1.B FE	5,174,000	116.0360	5,917,836	5,100,000	5,168,446		(4,027)			3.650	3.580	MON	16,030	189,252	07/29/2019	01/01/2037
50184B-AC-2	LCCM 2013-GCP A2	CF			1.D FM	33,111,048	113.1230	36,312,483	32,100,000	32,736,722		(90,965)			3.985	3.700	MON	106,601	1,279,217	06/23/2016	02/15/2036
50184B-AJ-7	LCCM 2013-GCP B				1.D FM	6,015,518	106.7000	6,028,550	5,650,000	5,900,019		(34,993)			4.336	3.650	MON	20,416	244,990	08/09/2016	02/15/2036
50184B-AL-2	LCCM 2013-GCP C				1.D FM	1,749,989	101.1380	1,769,915	1,750,000	1,749,945		(44)			4.407	4.460	MON	6,427	77,123	03/08/2013	02/15/2036
57586N-3F-6	MASHSG 3.875 01/01/39				1.B FE	10,150,000	118.8970	12,068,046	10,150,000	10,150,000					3.875	3.940	MON	6,555	399,868	12/07/2018	01/26/2039
61690A-AF-1	MSBAM 2015-C27 XA			5	1.A FE	3,601,319	3.4480	1,795,956		1,839,301		(385,043)			0.908	2.990	MON	46,013	514,127	06/07/2016	12/15/2047
61690A-AH-7	MSBAM 2015-C27 B				1.D FM	2,066,719	108.9200	2,178,400	2,000,000	2,043,554		(8,722)			4.523	4.130	MON	7,539	92,008	03/28/2018	12/15/2047
61762M-BW-0	MSBAM 2013-C10 A4	CF		5	1.D FM	34,141,361	107.2600	35,932,100	33,500,000	33,819,475		(116,319)			4.081	3.820	MON	116,385	1,390,278	06/24/2013	07/15/2046
61763X-BF-2	MSBAM 2014-C18 300A				2.B FM	15,745,693	106.2320	16,731,540	15,750,000	15,745,924		231			3.749	3.830	MON	50,846	600,309	09/17/2014	08/15/2031
61763X-BH-8	MSBAM 2014-C18 300B				3.B FM	5,750,225	105.9280	6,090,860	5,750,000	5,750,053		53			3.996	4.080	MON	19,786	233,600	09/17/2014	08/15/2031
61764B-AL-7	MSC 2014-150E C			4	1.G FE	940,257	105.2440	947,196	900,000	939,307		(950)			4.295	1.970	MON	2,362	3,221	11/17/2020	09/09/2024
61764P-BA-9	MSBAM 2014-C19 LNC1				1.D FM	947,382	105.3550	993,033	942,559	945,270		(1,046)			3.989	3.930	MON	3,133	37,599	12/13/2016	12/15/2046
61766C-AL-3	MSC 2016-UBS9 C			5	1.D FM	207,270	98.2940	221,162	225,000	212,217		2,157			4.698	6.100	MON	881	10,542	02/19/2016	03/15/2049
61766L-AC-3	MSBAM 2016-C28 D			4	1.D FM	2,237,820	77.4940	2,776,457	3,582,803	2,749,624		122,662			3.000	13.860	MON	8,957	107,484	02/12/2016	01/15/2026
61766L-BX-6	MSBAM 2016-C28 C			4	1.D FM	8,251,657	98.0220	8,438,104	8,608,378	8,346,957		41,309			4.627	5.770	MON	33,197	404,950	07/22/2016	01/15/2049
61766N-BG-9	MSBAM 2016-C30 C			4	3.B FM	1,005,352	93.6400	936,400	1,000,000	1,003,540		(844)			4.117	3.930	MON	3,431	41,902	06/08/2017	09/15/2049
61767E-AF-1	MSBAM 2017-C34 XA			6	1.A FE	7,938,576	4.2850	5,406,984		5,361,864		(805,731)			0.804	2.780	MON	99,369	1,109,572	10/10/2017	11/15/2052
61767F-AJ-0	MSC 2016-UB11 D			4	4.B FM	2,381,733	86.4160	2,570,983	2,975,124	2,602,273		55,250			3.500	8.390	MON	8,677	104,129	08/12/2016	08/15/2026
61767F-BB-6	MSC 2016-UB11 XA			5	1.A FE	3,689,269	6.0760	1,985,085		2,069,625		(374,973)			1.506	1.660	MON	45,907	542,178	08/16/2016	08/15/2049
61767F-BF-7	MSC 2016-UB11 C			4	3.B FM	3,736,928	99.3500	3,604,617	3,628,200	3,689,437		(11,234)			3.691	3.030	MON	11,160	133,917	08/12/2016	08/15/2026
61767Y-BA-7	MSC 2018-H3 XA			6	1.A FE	1,242,374	4.8020	947,632		931,623		(125,702)			0.828	3.320	MON	16,301	180,112	06/28/2018	07/15/2051
61768H-AX-4	MSC 2019-L2 XA			4,6	1.A FE	10,656,313	7.0370	9,098,588		8,729,175		(1,057,295)			1.026	3.210	MON	128,535	1,436,922	03/05/2019	03/01/2052
68275C-AC-2	FB 2005-1 A3	CF		2	1.D FM	8,325,160	106.6760	7,857,073	7,365,361	8,036,219		(155,281)			5.278	3.000	MON	24,836	388,744	01/27/2017	08/10/2035
68275C-AD-0	FB 2005-1 B				1.D FM	3,749,723	102.6680	4,443,471	4,328,000	3,981,957		64,476			5.322	7.610	MON	14,716	230,336	05/13/2010	08/10/2035
68275C-AE-8	FB 2005-1 C			5	1.D FM	3,695,675	102.2730	4,426,375	4,328,000	3,909,302		37,551			5.293	8.160	MON	14,638	232,985	05/13/2010	08/10/2035
682906-BM-3	ONTMFH 3.39 04/01/36				1.B FE	2,000,000	113.6470	2,272,940	2,000,000	2,000,000					3.390	3.430	MON	5,838	68,930	03/07/2019	04/01/2036
684906-HL-7	ORAMFH 3.9 01/01/35			2	1.A	10,147,117	118.5940	12,033,871	10,147,117	10,147,117					3.900	3.960	MON	38,509	410,580	12/10/2018	01/01/2035
78419C-AG-9	SGCMS 2016-C5 XA			5	1.A FE	6,231,077	6.9910	3,242,658		3,436,318		(648,879)			1.957	1.780	MON	170,202	950,252	12/07/2016	10/10/2048
83712E-GZ-1	SCSMFH 3.5 3/1/2038				1.B FE	2,000,000	117.1030	2,342,060	2,000,000	2,000,000					3.500	3.540	MON	6,028	71,167	03/08/2019	03/01/2038
90185R-AD-0	2 BROADWAY 2006 SERIES A4				2.C FE	9,999,856	47.8230	20,286,175	42,419,003	18,655,133		800,122				8.180	MS	1		04/18/2006	03/15/2047
90276C-AF-8	UBSCM 2017-C2 XA			2,6	1.A FE	11,048,127	4.9560	6,445,720		7,087,543		(1,313,796)			1.080	1.670	MON	62,465	2,101,701	08/01/2017	08/15/2050
90276C-AJ-0	UBSCM 2017-C2 B			4	3.B FM	2,265,981	108.2230	2,380,906	2,200,000	2,249,675		(7,592)			3.993	3.250	MON	7,321	87,846	07/31/2017	08/15/2050
90276T-AH-7	UBSCM 2017-C5 XA			6	1.A FE	8,973,900	4.8150	5,867,405		6,118,671		(924,074)			1.001	1.090	MON	116,484	1,316,069	11/02/2017	11/15/2050
90353D-BA-2	UBSCM 2018-C12 XA			4,6	1.A FE	2,165,640	4.8420	1,714,191		1,818,993		(243,459)			0.819	2.150	MON	17,793	325,297	07/25/2019	08/15/2051
92937F-AJ-0	WFRBS 2013-C12 XA			5,6	1.A FE	1,849,534	1.9760	464,317		516,075		(222,843)			1.186	1.186	MON	25,808	316,953	03/27/2015	03/15/2048
92938G-AG-3	WFRBS 2013-C17 XA			5,6	1.A FE	12,254,440	2.5350	3,697,183		3,899,841		(1,382,246)			1.071	0.670	MON	148,698	1,748,842	12/05/2014	12/15/2046
92938J-AH-5	WFRBS 2013-UBS1 XA			5,6	1.A FE	1,911,031	2.3260	759,636		615,654		(211,121)			0.962	20.720	MON	26,106	313,208	12/17/2014	03/15/2046
94989H-AZ-3	WFCM 2015-NXS1 XA			5	1.A FE	4,081,799	3.6950	2,499,145		2,275,936		(517,780)			1.095	12.720	MON	58,716	958,292	03/13/2019	05/15/2048
94989N-BH-9	WFCM 2015-C30 XA			5	1.A FE	2,462,268	3.5040	1,251,396		1,177,875		(257,733)			0.890	6.070	MON	30,993	346,663	01/21/2016	09/15/2058
94989T-BC-7	WFCM 2015-LC22 XA			5	1.A FE	518,945	2.9680	257,207		267,222		(56,630)			0.771	3.500	MON	6,666	73,567	07/20/2016	09/15/2058
94989X-BF-1	WFCM 2015-NXS4 XA			5,6	1.A FE	6,336,971	4.2440	3,918,367		3,110,139		(625,431)			1.039	14.600	MON	92,090	957,602	11/19/2015	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
94989Y-BC-6	WFCM 2016-C32 XA			5	1.A FE	19,080,218	4.9940	10,449,211		10,339,920		(1,637,881)			1.261	5.460	MON	242,589	2,948,545	12/18/2018	01/01/2059
94989Y-BE-2	WFCM 2016-C32 B			5	1.D FM	369,264	111.5750	390,513	350,000	363,639		(2,544)			4.726	4.060	MON	1,379	16,817	04/18/2016	01/15/2059
95000A-AX-5	WFCM 2015-P2 XA			5,6	1.A FE	9,566,117	3.8800	5,271,585		4,821,079		(948,699)			0.920	8.440	MON	120,868	1,395,715	07/20/2016	12/01/2048
95000A-AZ-0	WFCM 2015-P2 B				1.D FM	11,733,651	105.3590	11,589,490	11,000,000	11,497,970		(101,662)			4.255	3.270	MON	39,004	468,050	08/16/2016	12/15/2048
95000C-BE-2	WFCM 2016-NXS5 XA			5	1.A FE	3,910,210	5.7880	2,245,468		2,010,378		(372,491)			1.455	8.550	MON	52,828	632,095	02/19/2016	01/01/2059
95000F-AW-6	WFCM 2016-C35 XA			5	1.A FE	10,982,021	7.9750	6,075,728		6,079,243		(1,109,815)			1.927	3.320	MON	132,535	1,537,978	07/18/2016	07/15/2048
95000G-AJ-3	WFCM 2016-BNK1 D			4	1.D FM	2,006,920	62.1350	1,553,375	2,500,000	2,130,003		54,147			3.000	8.870	MON	6,250	75,000	08/04/2016	08/15/2049
95000G-BB-9	WFCM 2016-BNK1 XA			6	1.A FE	3,243,447	7.8460	2,359,547		2,307,166		(416,365)			1.741	4.370	MON	47,243	548,016	10/03/2018	08/15/2049
95000G-BE-3	WFCM 2016-BNK1 C			4	1.D FM	2,499,903	85.7360	2,143,400	2,500,000	2,499,933					3.071	3.030	MON	5,971	76,775	08/04/2016	08/17/2049
95000P-AH-7	WFCM 2016-C37 XA			5	1.A FE	940,955	3.1770	471,971		562,919		(89,296)			0.955	0.955	MON	12,943	156,020	12/12/2016	12/15/2049
95000T-BV-7	WFCM 2017-RB1 XA			4,6	1.A FE	1,054,250	6.2190	828,447		872,548		(138,640)			1.242	2.310	MON	13,797	196,168	09/09/2019	03/15/2050
95001G-AG-8	WFCM 2017-C42 XA			6	1.A FE	5,507,302	5.1080	3,888,708		3,831,031		(552,672)			0.883	2.950	MON	65,339	730,783	12/14/2017	12/01/2050
95001G-AK-9	WFCM 2017-C42 AS				1.D FM	7,916,495	113.4450	8,719,383	7,686,000	7,872,706		(25,405)			3.851	3.510	MON	13,155	295,988	12/12/2017	12/15/2050
95001G-AL-7	WFCM 2017-C42 B				3.B FM	5,098,396	112.9250	5,589,788	4,950,000	5,070,285		(16,325)			4.002	3.660	MON	8,804	198,099	12/12/2017	12/15/2050
95001L-AY-8	WFCM 2018-C43 B				1.D FM	10,740,777	109.0040	11,366,937	10,428,000	10,672,136		(33,931)			4.253	3.920	MON	36,959	443,503	03/12/2018	03/15/2051
95001M-AH-3	WFCM 2017-C38 XA			2,6	1.A FE	10,029,354	5.1370	6,335,796		6,328,096		(1,195,309)			1.044	1.860	MON	107,390	1,706,860	06/28/2017	07/15/2050
05589F-AA-2	300 MADISON AVENUE			4	2.C PL	6,000,000	99.6450	5,978,674	6,000,000	6,000,000					5.000	5.000	MON	25,833	304,788	06/27/2019	07/01/2029
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY				1.C	5,259,350	102.9320	5,360,256	5,207,553	5,255,889		(1,457)			4.450	4.380	MON	7,081	233,608	10/13/2017	08/20/2043
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,228,744,161	XXX	1,090,562,717	722,226,865	1,049,452,411		(55,532,718)			XXX	XXX	XXX	10,631,871	106,036,317	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
000366-AA-2	AASET 2017-1A A				2.B FE	23,264,905	93.7400	21,810,745	23,267,277	23,266,169		(2,395)			3.967	4.030	MON	38,459	922,537	07/23/2018	05/16/2042
00038R-AA-4	AASET 2019-2 A			4	1.G FE	3,714,891	94.7880	3,800,249	4,009,209	3,721,376		13,198			3.376	5.190	MON	5,640	41,463	09/25/2020	10/16/2039
00038R-AB-2	AASET 2019-2 B			2	2.C FE	9,257,641	87.2090	8,073,606	9,257,767	9,257,633		(385)			4.458	4.540	MON	17,196	412,711	10/07/2019	10/16/2039
000806-AC-3	ABPCI 2020-9A A2			4	1.C FE	4,500,000	100.2510	4,511,295	4,500,000	4,500,000					2.190	2.850	JAJO	12,045		10/14/2020	11/18/2031
00085C-AA-9	ABPCI 2019-5A A1				1.A FE	24,000,000	99.0840	23,780,244	24,000,000	24,000,000					1.991	1.980	JAJO	96,931	733,794	02/11/2019	04/20/2031
000823-AA-2	ABPCI 2017-1A A1			2	1.A FE	13,134,000	99.9350	13,131,466	13,140,000	13,132,758		(1,861)			1.998	3.560	JAJO	53,247	409,746	05/28/2019	07/20/2029
000823-AC-8	ABPCI 2017-1A A2			2	1.C FE	7,500,000	99.6400	7,473,022	7,500,000	7,500,000					2.568	2.640	JAJO	39,061	277,217	06/02/2017	07/20/2029
000823-AE-4	ABPCI 2017-1A B			2	1.F FE	3,000,000	92.3640	2,770,909	3,000,000	3,000,000					3.268	3.360	JAJO	19,883	132,178	06/02/2017	07/20/2029
00085C-AA-9	ABPCI 2019-5A A1				1.A FE	3,345,275	99.0840	3,319,326	3,350,000	3,345,478		203			1.938	1.670	JAJO	13,168	61,150	11/05/2020	04/20/2031
00086G-AA-9	ABPCI 2019-6A A1				1.A FE	46,750,000	99.2610	46,404,648	46,750,000	46,750,000					1.966	1.460	JAJO	214,554	1,797,034	07/19/2019	08/09/2030
00109B-AA-3	AFN 2019-1A A1				1.A FE	1,963,570	104.5670	2,080,883	1,990,000	1,963,932		471			3.780	3.890	MON	2,298	37,203	06/26/2020	05/20/2049
00216A-AC-1	A10 2017-II C1				2.C FE	8,500,000	104.1250	8,850,594	8,500,000	8,500,000					6.240	6.410	MON	23,573	530,400	06/15/2017	06/15/2051
00221@-AA-9	ARKANSAS ST UNIV			4	1.C	3,000,171	113.8190	3,381,008	2,970,517	2,998,089		(831)			4.450	4.380	MON	4,039	133,285	10/11/2017	08/20/2043
00255U-AA-3	AASET 2020-1A A			4	1.G FE	26,331,332	95.1300	25,124,058	26,410,236	26,320,207		(8,788)			3.351	3.460	MON	47,496	721,569	07/14/2020	01/16/2040
00432C-DK-4	ACCSS 2007-A B			4	2.B FE	1,572,280	94.1780	1,747,188	1,855,197	1,627,295		66,754			0.756	3.730	FMAN	1,442	30,173	09/22/2015	02/25/2037
00452P-AG-2	ACIS 2015-6A B1				1.C FE	9,950,000	99.7670	9,976,730	10,000,000	10,000,339		11,302			2.694	2.760	FMAN	45,655	370,047	03/04/2015	05/01/2027
00452P-AK-3	ACIS 2015-6A B2				1.C FE	3,000,000	100.1960	3,005,875	3,000,000	3,000,000					4.425	4.490	FMAN	22,494	132,750	03/04/2015	05/01/2027
00452P-AN-7	ACIS 2015-6A C				1.F FE	4,455,000	99.6710	4,485,195	4,500,000	4,500,183		25,249			3.584	3.690	FMAN	27,331	207,350	03/04/2015	05/01/2027
00791A-AA-8	AECORN 2016-1 CN				2.B PL	14,249,160	117.0330	16,676,261	14,249,160	14,249,160					9.070	11.860	MON	57,440	2,424,621	11/22/2016	09/15/2065
00900L-AJ-3	AIMCO 2015-AA CR				1.D FE	9,000,000	95.2060	8,568,545	9,000,000	9,000,000					1.936	1.960	JAJO	37,769	277,286	12/12/2017	01/15/2028
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED				1.C	30,281,109	116.1190	35,162,216	30,281,109	30,281,109					4.494	4.490	MON	79,382	1,432,060	05/07/2019	11/10/2039
009349-AX-9	ALS 2016-1 AR			2	2.A PL	40,791,489	95.3240	38,958,410	40,869,638	40,791,619		1,405			5.625	5.840	MON	227,478	2,192,479	07/28/2020	05/15/2034
021485-AA-5	AV-DAL 2020 A			4	2.A PL	58,915,087	103.6840	61,085,757	58,915,087	58,915,087					4.250	4.230	MJSD	551,584	187,792	10/08/2020	12/15/2045
03329T-AC-8	ANCHF 2016-4A B				1.C FE	4,000,000	99.8070	3,992,264	4,000,000	4,000,000					4.500	4.540	FA	68,000	180,000	11/04/2016	02/15/2035
03329T-AE-4	ANCHF 2016-4A C				1.F FE	4,400,000	96.1110	4,228,884	4,400,000	4,400,000					5.500	5.570	FA	91,422	242,000	11/04/2016	02/15/2035
03330E-AA-2	ANCHF 2016-3A A				1.A FE	5,000,000	101.0660	5,053,285	5,000,000	5,000,000					3.850	3.900	AO	33,688	192,500	07/22/2016	10/28/2033
03331J-AG-7	ANCHC 2018-10A A2				1.A FE	5,000,000	99.6430	4,982,131	5,000,000	5,000,000					1.736	1.750	JAJO	18,816	143,881	08/21/2018	10/15/2031
03789X-AD-0	DIN 2019-1A A2I			2	2.B FE	63,056,999	99.1810	63,069,818	63,590,625	63,069,753		12,790			4.194	4.520	MJSD	177,799	2,289,547	10/28/2020	06/07/2049
03789X-AE-8	DIN 2019-1A A2II			2	2.B FE	38,389,184	97.8240	37,714,454	38,553,375	38,391,114		2,234			4.723	4.890	MJSD	131,508	1,693,532	11/13/2020	06/05/2049
03836T-AE-0	APRES 2020-1A C			4	1.F FE	1,470,000	100.1050	1,471,541	1,470,000	1,470,000					4.536	5.010	JAJO	14,450	29,426	04/30/2020	04/15/2028
038779-AB-0	ARBYS 2020-1A A2			4	2.C FE	60,459,410	102.8750	62,186,394	60,448,500	60,449,051		(10,387)			3.237	3.370	MON	573,886	489,575	07/24/2020	08/01/2050
03880G-AE-3	ARCLO 2017-FL3 C			2	1.G FE	11,000,000	98.0480	10,785,334	11,000,000	11,000,000					2.558	2.610	MON	13,291	339,355	12/06/2017	12/15/2027
03880G-AG-8	ARCLO 2017-FL3 D			2	2.C FE	6,300,000	94.8240	5,973,902	6,300,000	6,300,000					3.508	3.600	MON	10,438	255,039	12/06/2017	12/15/2027
04301Y-AA-1	ARTEMIS 2018-1 CN			6	2.C Z	15,069,750	45.5220	16,675,027	36,631,016	15,069,750			21,561,266		3.040	3.040	MON	49,493	2,969,086	11/02/2018	12/15/2068

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
04546K-AA-6	AASET 2018-2A A				2.B FE	72,977,363	94.9720	69,491,438	73,170,449	72,978,114		(8,398)			4.454	4.600	MON	390,917	3,141,077	11/18/2020	11/18/2038
04546K-AC-2	AASET 2018-2A C			4	5.B FE	824,539	50.1100	413,181	824,549	824,587		(115)			6.892	6.890	MON	2,052	55,530	11/01/2018	11/18/2038
04650U-AA-6	AFNI 2013-1 A				1.F PL	591,483	94.3820	557,705	590,903	591,366		(94)			4.250	4.290	MJSD	558	25,113	02/15/2018	09/23/2027
04682A-AB-0	A10 2015-1 B				1.E FE	15,000,000	111.9760	16,796,400	15,000,000	15,000,000					5.898	5.890	MON	39,320	884,700	12/17/2015	09/15/2049
04682A-AC-8	A10 2015-1 C				2.C FE	11,000,000	118.6930	13,056,230	11,000,000	11,000,000					8.750	9.100	MON	42,778	962,500	12/17/2015	09/15/2049
04682A-AJ-3	A10 2015-1 B2				1.E FE	8,500,000	102.5060	8,713,010	8,500,000	8,500,000					4.814	4.860	MON	18,186	409,190	11/21/2016	09/15/2049
04682A-AL-8	A10 2015-1 C2				2.C FE	5,000,000	112.4320	5,621,600	5,000,000	5,000,000					7.757	8.030	MON	17,238	387,850	11/21/2016	09/15/2049
04941V-AE-5	ATCLO 2018-9A B				1.C FE	15,000,000	97.1310	14,569,650	15,000,000	15,000,000					1.518	4.050	JAJO	46,184	394,746	02/23/2018	04/20/2028
04942J-AG-6	ATCLO 2018-10A C			4	1.F FE	255,000	94.3230	282,970	300,000	257,727		2,727			2.086	4.850	JAJO	1,356	3,956	04/15/2020	01/15/2031
05363L-AW-3	AVERY 2015-6A BR				1.B FE	6,000,000	99.5080	5,970,451	6,000,000	6,000,000					1.724	4.050	FMAN	16,098	158,714	08/22/2018	08/05/2027
05363Q-AA-0	AVERY 2013-3A E				4.C FE	1,027,500	95.6160	1,434,235	1,500,000	1,183,632		26,154			5.217	16.270	JAJO	16,305	96,544	01/05/2016	01/18/2025
05363X-AP-2	AVERY 2014-5A BR				1.A FE	1,746,150	99.4800	1,740,895	1,750,000	1,750,046		348			1.717	1.760	JAJO	6,346	50,177	07/19/2018	07/17/2026
05363X-AQ-0	AVERY 2014-5A CR			2	1.B FE	9,450,000	98.1510	9,275,226	9,450,000	9,450,000					2.117	2.160	JAJO	42,249	309,595	08/08/2017	07/17/2026
05377R-CP-7	AESOP 2016-2A C			4	2.B FE	4,519,502	101.3730	4,583,496	4,521,417	4,519,502					4.830	4.700	MON	18,199	218,384	05/24/2016	11/15/2022
05377R-CS-1	AESOP 2017-1A C			4	2.B FE	3,272,267	101.6940	3,328,784	3,273,334	3,272,946		211			4.150	4.160	MON	4,151	135,843	03/08/2017	09/20/2023
05377R-CU-6	AESOP 2017-2A A			2	1.A FE	9,248,035	104.0420	9,623,885	9,250,000	9,249,089		401			2.970	3.010	MON	8,394	274,725	12/05/2017	03/20/2024
05377R-CV-4	AESOP 2017-2A B			2	1.F FE	9,995,489	103.4720	10,347,200	10,000,000	9,997,866		936			3.300	3.390	MON	10,083	333,000	12/05/2017	03/20/2024
05492E-AG-8	BDS 2019-FL3 C			2	1.G FE	12,265,469	98.1620	12,270,293	12,500,000	12,277,855		12,466			2.452	3.180	MON	14,477	150,008	07/27/2020	12/15/2035
05492Q-AC-0	BDS 2020-FL5 AS			4	1.A FE	558,525	98.3690	614,807	625,000	561,490		2,965			1.507	4.470	MON	419	6,640	05/06/2020	02/16/2037
05492Q-AG-1	BDS 2020-FL5 C			4	1.G FE	3,264,375	97.4670	3,313,883	3,400,000	3,270,079		5,704			2.207	3.330	MON	3,336	33,479	07/27/2020	02/16/2037
05580H-AE-9	BNPIP 2014-2A E				5.A FE	681,967	44.6720	681,967	1,526,616	681,967		17,508	646,074		5.464	87.330	JAJO	59,320	54,160	07/28/2016	10/30/2025
05580N-AA-4	BRAD 2014-1 A				2.B PL	214,048	99.0500	211,796	213,827	213,867		(192)			4.213	4.080	MON	475	29,384	07/20/2016	03/12/2026
05585J-AC-4	BSPRT 2018-FL3 AS				1.A FE	28,775,000	98.8520	28,444,528	28,775,000	28,775,000					1.508	1.530	MON	20,499	581,389	03/23/2018	03/15/2028
05585J-AE-0	BSPRT 2018-FL3 B				1.D FE	15,375,000	96.7160	14,870,116	15,375,000	15,375,000					1.808	1.840	MON	13,131	357,412	03/23/2018	03/15/2028
05587T-AG-1	BSPRT 2019-FL5 C				1.G FE	13,691,625	98.0100	13,672,394	13,950,000	13,707,734		16,109			2.158	2.800	MON	13,056	233,615	07/27/2020	05/09/2029
05607K-AG-6	BXMT 2017-FL1 C				1.G FE	7,500,000	99.5720	7,467,914	7,500,000	7,500,000					2.107	2.130	MON	7,905	198,198	12/08/2017	06/14/2035
05608X-AE-2	BXMT 2020-FL3 B			4	1.D FE	7,650,000	100.1440	7,661,024	7,650,000	7,650,000					2.302	2.380	MON	14,194	21,412	10/20/2020	11/15/2037
05608X-AG-7	BXMT 2020-FL3 C			4	1.G FE	4,800,000	100.1450	4,806,983	4,800,000	4,800,000					2.702	2.800	MON	9,546	15,781	10/20/2020	11/15/2037
05608X-AJ-1	BXMT 2020-FL3 D			4	2.B FE	13,700,000	100.1510	13,720,627	13,700,000	13,700,000					2.952	3.060	MON	32,554	49,229	10/20/2020	11/15/2037
06761M-AA-5	BMM 2018-1A A1				1.A FE	13,970,550	99.4170	13,918,395	14,000,000	13,974,540		1,200			1.766	1.850	JAJO	53,595	407,137	12/18/2018	01/15/2031
08186U-AJ-1	BSP 2020-22A D				2.C FE	2,300,000	99.9990	2,299,976	2,300,000	2,300,000					3.719	3.690	JAJO	2,376		12/04/2020	01/20/2032
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)				2.B	2,011,891	107.4040	2,160,858	2,011,891	2,011,891					5.950	5.950	MON	10,973	119,368	12/01/2016	01/15/2026
09261W-AL-8	BLACKROCK DLF IX 2020-1 CLO CLASS E				3.B Z	2,501,153	100.0000	2,501,153	2,501,153	2,501,153					4.754	4.740	JAJO	23,781		12/11/2020	07/21/2030
09261W-AN-4	BLACKROCK DLF IX 2020-1 CLO CLASS W				4.B FE	13,076,350	100.0100	13,077,658	13,076,350	13,076,350					2.500	2.490	JAJO	148,925		12/11/2020	07/21/2030
12434L-AA-2	BXMT 2020-FL2 A			4	1.A FE	3,118,608	99.5020	3,179,583	3,195,500	3,122,459		3,851			1.053	1.860	MON	1,495	14,358	07/16/2020	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C			4	1.G FE	5,075,406	98.4320	5,118,468	5,200,000	5,079,689		4,283			1.803	2.520	MON	4,167	22,853	10/09/2020	02/16/2037
12479M-AH-1	CBCI 2016-1 A				1.F FE	150,614,765	94.6130	142,458,731	150,569,870	150,614,765					5.250	5.340	JAJO	1,668,816	8,860,957	05/19/2016	07/15/2046
12479R-AB-3	CARS 2014-1 A				1.E FE	33,254,046	100.3640	33,511,194	33,389,656	33,351,658		67,652			3.660	3.920	MON	54,314	1,218,636	12/03/2018	10/15/2044
12479R-AD-9	CAUTO 2017-1A A1			2	1.E FE	11,882,176	100.3060	11,804,436	11,768,425	11,825,008		(39,686)			3.870	3.550	MON	20,242	454,173	12/03/2018	04/15/2047
12479R-AE-7	CAUTO 2017-1A A2			2	1.E FE	68,394,429	101.8110	69,642,764	68,403,968	68,445,050		41,929			4.180	4.260	MON	133,550	2,851,242	03/30/2017	04/15/2047
12479R-AF-4	CAUTO 2017-1A A3				1.E FE	8,547,799	102.4720	8,775,718	8,564,016	8,552,982		5,321			4.330	4.470	MON	16,481	342,672	12/03/2018	04/15/2047
12510H-AD-2	CAUTO 2020-1A A4			4	1.E FE	999,414	103.3750	1,033,319	999,583	999,507		93			3.190	3.230	MON	1,417	28,521	01/15/2020	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5			4	1.E FE	5,606,569	105.2180	5,784,579	5,497,708	5,598,120		(8,492)			3.480	3.190	MON	8,503	71,987	09/01/2020	02/15/2050
12510H-AF-7	CAUTO 2020-1A A6			4	1.E FE	9,448,107	105.3770	9,848,644	9,346,104	9,445,059		(3,093)			3.810	3.730	MON	15,826	246,203	09/01/2020	02/15/2050
12547U-AN-8	CIFC 2015-5A A2R				1.B FE	13,000,000	98.4180	12,794,313	13,000,000	13,000,000					1.614	4.160	JAJO	39,651	350,948	04/10/2018	10/25/2027
12550M-AL-4	CIFC 2015-3A BR				1.C FE	12,000,000	96.9260	11,631,161	12,000,000	12,000,000					1.367	1.400	JAJO	33,738	297,073	02/23/2018	04/19/2029
12550T-AQ-8	CIFC 2015-4A A2R			2	1.C FE	5,000,000	99.6540	4,982,704	5,000,000	5,000,000					2.068	2.120	JAJO	20,971	159,464	12/14/2018	10/20/2027
12551P-AE-2	CIFC 2012-2RA B			2	1.F FE	2,000,000	96.5520	1,931,043	2,000,000	2,000,000					1.768	1.810	JAJO	7,172	57,702	11/27/2017	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2				1.C FE	11,000,000	97.5350	10,728,816	11,000,000	11,000,000					1.614	3.290	JAJO	34,044	297,857	03/26/2018	04/24/2031
12563L-AL-1	CLIF 2019-1A A			4	1.F FE	3,653,554	102.2680	3,917,606	3,830,725	3,658,275		17,970			3.710	5.060	MON	5,132	94,747	05/05/2020	05/18/2044
12563L-AN-7	CLIF 2020-1A A			4	1.F FE	31,830,329	101.3640	32,279,366	31,845,000	31,830,741		(201)			2.080	2.100	MON	23,919	167,434	08/27/2020	09/18/2045
12593X-AD-7	CPS 2016-A D				1.E FE	3,239,505	100.3110	3,250,370	3,240,293	3,243,296		(10,116)			5.110	5.150	MON	7,359	165,688	01/22/2016	12/15/2021
12702*-AA-4	CVS LEASE PASS THROUGH TRUST			4	2.A	5,224,296	106.3840	5,637,043	5,298,750	5,230,008		7,054			3.901	3.990	MON	14,916	242,590	05/14/2018	10/10/2039
12803P-AB-4	CAJUN 2017-1A A2			4	2.C FE	3,552,238	102.4140	3,666,421	3,580,000	3,563,162		8,889			6.500	7.010	FMAN	26,502	232,700	05/26/2017	08/20/2047
13604O-AA-0	WARAMAUG 2015-1			4	4.B PL	10,680,351	85.0000	10,086,998	11,867,057	11,097,166		118,855			5.850	8.290	AO	273,297	586,768	03/25/2015	04/30/2027
13876L-AE-7	CANYC 2020-1A C			4	1.F FE	2,227,500	99.7020	2,243,287	2,250,000	2,229,577		2,077			4.016	4.270	JAJO	24,492	41,075	04/17/2020	07/15/2028

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
14069E-AA-6	CPMRK 2007-ACC A1				1.E FE	21,814,615	129.8070	28,337,442	21,830,442	21,817,721		38			6.084	6.080	MON	77,476	1,328,163	06/29/2007	07/10/2052
14070E-AA-3	CPMRK 2008-AMCW A1A	CF			1.E FE	105,014,363	144.5220	123,738,551	85,619,180	104,229,380		(307,711)			6.897	5.470	MON	372,381	5,905,187	07/08/2016	07/10/2055
14070R-AA-4	CPMRK 2008-LACK A1				1.D FE	14,401,636	142.1210	20,480,406	14,410,542	14,402,089		(65)			7.138	7.140	MON	60,003	1,028,624	12/19/2008	12/10/2053
143109-AQ-9	CGMS 2016-4A BR			4	1.F FE	1,700,500	98.4420	1,870,396	1,900,000	1,717,601		17,101			2.318	4.550	JAJO	8,932	27,054	04/20/2020	10/20/2027
14310D-AY-3	CGMS 2013-2A CR			4	1.F FE	1,194,750	96.5190	1,303,012	1,350,000	1,204,460		9,710			1.867	5.740	JAJO	7,587	27,771	04/13/2020	01/18/2029
14310Q-AA-6	CGFM 2015-1A A11R				1.A FE	35,726,250	99.3210	35,507,161	35,750,000	35,727,038		(1,096)			1.786	1.820	JAJO	129,536	1,046,922	12/14/2018	10/20/2031
14310Q-AC-2	CGFM 2015-1A A12R				1.A FE	3,000,000	99.1260	2,973,793	3,000,000	3,000,000					2.016	1.730	JAJO	12,269	85,719	08/02/2018	10/20/2031
14312H-AN-6	CGMS 2016-1A BR			4	1.F FE	528,000	96.1340	576,806	600,000	529,645		1,645			2.068	5.040	JAJO	2,517	13,285	04/14/2020	04/20/2027
14316C-AJ-2	CGMS 2014-4RA B			4	1.F FE	301,000	95.1570	333,051	350,000	303,973		2,973			2.136	4.510	JAJO	1,579	4,705	04/14/2020	07/15/2030
14855J-AB-1	CLAST 2016-1 A				1.G FE	48,406,061	95.5970	46,470,140	48,610,458	48,435,037		(5,981)			4.450	4.750	MON	96,141	2,080,535	09/30/2020	08/15/2041
14855J-AC-9	CLAST 2016-1 B				2.C FE	9,485,157	80.7530	7,664,851	9,491,664	9,494,750		(6,650)			6.150	6.310	MON	25,944	583,737	08/01/2016	08/15/2041
14855J-AD-7	CLAST 2016-1 C				5.B FE	370,660	55.2190	206,172	373,371	371,914		4,973			8.000	8.580	MON	1,328	9,990	08/01/2016	08/15/2041
14855L-AB-6	CLAST 2017-1 A				2.B FE	26,815,535	94.1450	25,248,237	26,818,457	26,817,576		(5,570)			3.967	4.030	MON	47,284	1,063,454	05/11/2018	07/15/2042
14855L-AD-2	CLAST 2017-1 C			4	5.B FE	5,802,651	46.0000	2,663,143	5,789,441	5,789,740		673			6.899	6.920	MON	317,312	99,853	04/02/2019	07/15/2042
14855M-AA-6	CLAST 2019-1A A			2	2.B FE	71,096,975	95.6000	67,799,065	70,919,524	71,089,208		(44,089)			3.967	3.990	MON	125,039	2,813,377	12/09/2019	04/15/2039
14856C-AA-7	CLAST 2018-1 A				2.A FE	57,399,236	95.5490	55,342,147	57,920,174	57,453,937		90,407			4.125	4.320	MON	285,562	2,360,313	06/10/2020	06/15/2043
14856E-AA-3	CLAST 2015-1A AR			2	1.F PL	2,159,335	90.0000	1,952,141	2,169,045	2,160,206		2,070			4.750	5.010	MON	4,579	103,030	03/13/2019	03/15/2034
14856E-AB-1	CLAST 2015-1A BR				5.B GI	2,073,976	75.0000	1,561,605	2,082,140	2,074,806		1,091			5.750	5.810	MON	5,321	119,723	03/13/2019	03/15/2034
14856E-AA-3	CLAST 2015-1 AR				1.G PL	31,463,229	95.1730	30,080,460	31,606,086	31,476,032		30,179			4.750	5.010	MON	66,724	1,505,187	03/08/2019	03/15/2034
14889J-AA-3	CRMN 2014-2A D			2	4.C FE	3,188,250	80.2440	2,607,917	3,250,000	3,208,574		4,793			5.067	5.630	JAJO	34,313	204,210	12/26/2017	10/18/2026
15137K-AG-4	CECLO 2015-24A A2R				1.D FE	2,500,000	98.8280	2,470,697	2,500,000	2,500,000					1.886	3.760	JAJO	10,221	75,753	07/23/2018	10/15/2026
15672V-AA-4	CERB 2018-4RA A1TR				1.A FE	67,977,300	98.9020	67,253,598	68,000,000	67,980,226		1,038			1.766	1.790	JAJO	260,320	1,977,521	12/14/2018	10/15/2030
15673Q-AA-4	CERB 2018-2A A				1.A FE	18,575,849	99.6490	18,510,576	18,575,849	18,575,849					1.236	3.770	JAJO	49,782	437,131	03/29/2018	04/15/2028
15674J-AB-7	CERB 2020-3A B				1.C FE	5,050,000	100.0000	5,050,000	5,050,000	5,050,000					2.700	2.680	JAJO	6,060		11/20/2020	01/15/2033
165183-AP-9	CFII 2017-2A D			4	2.B FE	999,827	100.5120	1,005,120	1,000,000	999,941		56			3.710	3.720	MON	1,649	37,100	05/23/2017	07/15/2029
166430-AA-6	CHEST 2014-1A A				1.G FE	11,328,750	102.8290	11,649,297	11,328,750	11,328,750					4.500	4.580	MJSD	22,658	509,794	12/11/2014	12/15/2034
19736R-AE-1	CECLO 2018-27A A2A				1.C FE	5,500,000	98.4650	5,415,592	5,500,000	5,500,000					1.814	3.720	JAJO	18,853	159,692	10/11/2018	10/25/2028
21871V-AA-1	CAFL 2017-1 A				1.A FE	3,847,757	101.7900	3,916,725	3,847,849	3,843,034		(6,212)			2.968	3.000	MON	5,076	142,156	10/25/2017	10/15/2049
21871V-AG-8	CAFL 2017-1 B				1.D FE	5,149,992	102.6230	5,285,085	5,150,000	5,150,027		27			3.358	3.410	MON	7,686	172,937	10/25/2017	10/15/2049
21872B-AG-1	CAFL 2018-1 B				1.D FE	3,764,852	103.9750	3,914,659	3,765,000	3,764,948		32			4.003	4.080	MON	6,698	150,697	06/27/2018	06/15/2051
21872B-AJ-5	CAFL 2018-1 C				1.G FE	2,499,924	107.7750	2,694,375	2,500,000	2,499,968		1			4.369	4.450	MON	4,854	109,214	06/27/2018	06/15/2051
22822R-BH-2	CCI 2018-1 B				1.F FE	29,769,252	115.6360	34,286,074	29,650,000	29,741,800		(15,828)			4.241	4.270	MON	55,887	1,257,456	09/17/2019	07/15/2028
22845T-AU-3	CRNPT 2015-3A A2R				1.A FE	893,250	99.1160	892,040	900,000	895,812		650			1.686	1.900	JAJO	8,813	25,441	05/29/2018	12/31/2027
230628-AA-7	CUMBERLAND CAPITAL CORPORATION				1.B FE	48,000,000	100.5640	48,270,717	48,000,000	48,000,000					7.350	7.550	MJSD	107,800	3,528,000	05/01/2017	03/20/2043
233046-AE-1	DNKN 2017-1A A2I			4	2.B FE	1,167,000	102.7820	1,199,466	1,167,000	1,167,000					3.629	3.620	FMAN	4,823	42,350	09/14/2017	11/20/2047
233046-AF-8	DNKN 2017-1A A2II			2	2.B FE	29,855,750	106.3170	31,741,738	29,855,750	29,855,750					4.030	4.080	FMAN	137,030	1,203,187	02/21/2018	11/20/2047
23327C-AA-9	DLS ABS CAPITAL TRUST				1.A FE	67,425,000	100.2470	67,591,371	67,425,000	67,425,000					6.250	6.390	FMAN	526,699	4,214,063	12/14/2007	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST				1.A FE	45,915,000	100.8990	46,327,616	45,915,000	45,915,000					6.500	6.650	FMAN	339,899	2,984,475	12/14/2007	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1				1.A FE	71,250,000	100.1060	71,325,599	71,250,000	71,250,000					6.550	6.700	JAJO	920,411	4,666,875	05/01/2017	01/20/2043
24823D-AU-0	DEN11 2015-1A A2RR				1.C FE	1,000,000	98.5970	985,966	1,000,000	1,000,000					1.868	3.750	JAJO	3,789	29,865	09/14/2018	10/20/2028
25253Y-AA-4	DIAMETER CREDIT FUNDING II DCF			4	1.A FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					3.940	3.940	MON	17,073	26,704	10/22/2019	01/25/2038
25256L-AC-5	DIMND 2018-1A B				1.C FE	7,970,550	99.1210	7,929,694	8,000,000	7,976,225		2,731			2.015	2.210	JAJO	31,804	250,242	12/18/2018	07/22/2030
25256L-AJ-0	DIMND 2018-1A A2				1.A FE	1,500,000	99.6150	1,494,229	1,500,000	1,500,000					1.715	1.760	JAJO	5,076	42,345	08/24/2018	07/22/2030
25257A-AA-2	DIMND 2019-1A A1			2	1.A FE	38,000,000	99.8280	37,934,613	38,000,000	38,000,000					1.814	0.870	JAJO	130,259	1,103,326	04/12/2019	04/25/2029
25257A-AC-8	DIMND 2019-1A A2			2	1.A FE	17,000,000	99.6180	16,935,138	17,000,000	17,000,000					2.064	1.410	JAJO	66,301	536,920	04/12/2019	04/25/2029
25257A-AE-4	DIMND 2019-1A B			2	1.C FE	8,000,000	99.6320	7,970,550	8,000,000	8,000,000					2.714	1.940	JAJO	41,023	305,679	04/12/2019	04/25/2029
25257A-AG-9	DIMND 2019-1A C			4	1.F FE	4,684,488	99.0290	4,703,856	4,750,000	4,687,575		3,087			3.814	4.300	JAJO	34,227	28,815	10/28/2020	04/25/2029
25267T-AA-9	SHINE 2017-1 A			2	1.F FE	32,250,000	102.3550	33,009,384	32,250,000	32,250,000					3.722	3.780	MON	36,677	1,200,345	12/07/2017	12/20/2047
25267T-AB-7	SHINE 2017-1 B			2	2.B FE	2,500,000	104.1410	2,603,534	2,500,000	2,500,000					4.704	4.800	MON	3,593	117,600	12/07/2017	12/20/2047
25267T-AC-5	SHINE 2017-1 C			2	3.B FE	7,000,000	103.4200	7,239,400	7,000,000	7,000,000					5.927	6.080	MON	12,677	414,890	12/07/2017	12/20/2047
25267T-AG-6	SHINE 2020-1A A			4	1.F FE	9,700,000	100.0200	9,701,959	9,700,000	9,700,000					2.735	2.760	MON	8,106	124,541	06/25/2020	07/20/2050
25267T-AJ-0	SHINE 2020-1A B			4	2.B FE	600,000	100.0200	600,120	600,000	600,000					3.722	3.780	MON	1,799	10,484	06/25/2020	07/20/2050
25267T-AL-5	SHINE 2020-1A C			4	3.B FE	1,250,000	99.5690	1,244,610	1,250,000	1,250,000					5.927	6.090	MON	2,264	34,780	06/25/2020	07/20/2050
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRUST				1.A FE	96,000,000	100.2030	96,195,220	96,000,000	96,000,000					6.250	6.390	FMAN	600,000	6,000,000	12/14/2007	02/25/2044

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
	DIV FINANCIAL SENIOR FUNDING																				
25522A-AA-1	TRUST				1.A FE	65,500,000	100.8230	66,039,258	65,500,000	65,500,000					6.500	6.650	FMAN	425,750	4,257,500	12/14/2007	02/25/2044
25755T-AE-0	DPABS 2015-1A A2II				2.A FE	55,343,500	105.8040	58,555,637	55,343,500	55,343,500					4.474	4.540	JAJO	453,946	2,476,068	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1A A23			2	2.A FE	49,955,000	107.5010	53,702,125	49,955,000	49,955,000					4.118	4.180	JAJO	377,144	2,057,147	06/12/2017	07/25/2047
26208C-AN-8	DRIVE 2017-AA D			4	1.D FE	2,044,933	101.3960	2,073,526	2,044,978	2,044,977		(2,028)			4.160	4.160	MON	3,781	85,071	01/24/2017	05/15/2024
26208L-AD-0	HONK 2019-1A A2				2.C FE	4,958,747	106.8820	5,317,380	4,975,000	4,958,977		233			4.641	4.670	JAJO	45,537	114,000	06/26/2020	04/20/2049
26208L-AE-8	HONK 2019-2A A2				2.C FE	1,485,000	105.3980	1,565,160	1,485,000	1,485,000					3.981	3.980	JAJO	11,659	59,118	09/10/2019	10/20/2049
26224H-AC-1	DRUGC 2017-1A A1				2.B FE	1,245,657	99.9920	1,245,557	1,245,657	1,245,657					2.736	2.790	JAJO	7,387	48,522	05/31/2017	04/15/2027
26224H-AE-7	DRUGC 2017-1A A2				2.B FE	965,028	100.2090	967,644	965,626	965,480		(797)			3.600	3.720	JAJO	7,339	34,763	01/14/2019	04/15/2027
26249G-AW-0	DRSLF 2014-33A CR3				1.F FE	14,250,000	100.0000	14,250,000	14,250,000	14,250,000					2.230	2.220	JAJO	15,889		12/14/2020	04/15/2029
26249Y-AG-6	DRSLF 2015-37A Q				1.D FE	17,001,155	96.0690	16,806,020	17,493,762	17,461,504		16,741			6.690	7.480	JAJO	479,181	1,069,528	08/09/2019	04/15/2027
27830T-AC-9	EATON 2014-1RA A2				1.A FE	12,430,000	99.6480	12,386,260	12,430,000	12,430,000					1.726	2.680	JAJO	46,508	356,424	08/02/2018	07/15/2030
30069L-AC-2	XAN 2019-RS07 AS			4	1.A FE	1,483,000	98.6000	1,577,607	1,600,000	1,489,200		6,200			1.652	3.600	MON	1,249	17,855	08/11/2020	04/15/2036
30069L-AG-3	XAN 2019-RS07 C			2	1.G FE	11,000,000	96.6230	10,628,477	11,000,000	11,000,000					2.202	2.250	MON	11,441	301,192	04/04/2019	04/15/2036
30070R-AC-6	XAN 2020-RS08 AS			4	1.A FE	4,089,047	99.5110	4,129,726	4,150,000	4,091,429		2,382			1.602	1.890	MON	3,140	22,518	08/14/2020	03/15/2035
30227X-AA-9	EXTNT 2019-1A A2			4	1.G FE	19,792,500	103.9200	21,823,200	21,000,000	19,838,248		45,748			3.204	5.000	MON	9,345	560,700	03/18/2020	07/26/2049
30256W-AA-5	FDF 2015-1A A				1.A FE	19,000,000	100.7560	19,143,707	19,000,000	19,000,000					4.400	4.450	MN	113,789	836,000	10/23/2015	11/12/2030
30256W-AB-3	FDF 2015-1A B				1.C FE	6,000,000	99.5630	5,973,778	6,000,000	6,000,000					5.500	5.570	MN	44,917	330,000	10/23/2015	11/12/2030
30256W-AC-1	FDF 2015-1A C				1.F FE	9,676,875	99.4490	9,696,261	9,750,000	9,698,590		6,306			6.875	7.140	MN	91,237	670,313	10/23/2015	11/12/2030
30256X-AC-9	FDF 2015-1A D				2.B FE	4,912,500	99.6190	4,980,928	5,000,000	4,933,611		7,792			7.500	8.040	MN	51,042	375,000	04/22/2016	11/12/2030
30258H-AA-6	FNBM LLC				1.F PL	118,000,000	100.6000	118,708,000	118,000,000	118,000,000					4.192	4.130	MON	82,453	5,441,865	05/24/2017	05/25/2022
	FAIRFIELD LANCASTER 2017 LSE-																				
30452@-AA-6	BCKD			4	3.B	5,062,709	111.5330	5,646,589	5,062,709	5,062,709					4.950	4.950	MON	33,840	234,088	07/20/2017	01/05/2044
30605Y-AB-7	FLCON 2017-1 A				1.G FE	29,728,018	95.7970	28,558,802	29,811,795	29,717,638		(7,612)			4.581	4.710	MON	115,714	1,291,937	09/30/2020	01/15/2042
30605Y-AD-3	FLCON 2017-1 B				2.C FE	9,827,632	80.9140	7,988,219	9,872,524	9,841,670		12,721			6.300	6.520	MON	27,643	621,969	02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A				2.B FE	77,178,669	96.2760	74,421,122	77,299,765	77,183,771		(4,786)			3.597	3.690	MON	123,577	2,743,811	12/22/2020	09/15/2039
3140J2-DE-3	FNBL9100			4	1.A	1,638,727	101.5570	1,622,661	1,597,784	1,638,554		(230)			2.240	2.050	MON	3,082	2,983	10/13/2020	11/01/2050
32010A-AC-2	NSCDN 2014-1A BR			2	1.A FE	3,500,000	98.3590	3,442,573	3,500,000	3,500,000					2.264	1.350	JAJO	14,973	117,678	07/01/2019	01/25/2027
32010A-AE-8	NSCDN 2014-1A CR			2	1.D FE	7,925,000	98.2820	7,788,866	7,925,000	7,925,000					3.264	3.350	JAJO	48,872	347,248	07/01/2019	01/25/2027
33632*-UQ-8	FIRST SECURITY BANK				2.B	11,444,382	108.6990	11,155,677	10,262,927	10,557,613		(117,014)			7.280	5.940	MON	43,583	747,117	07/11/2005	01/10/2024
338422-AS-7	FLAGS 2014-8A BRR				1.C FE	10,304,716	99.3470	10,431,480	10,500,000	10,322,267		14,859			1.630	2.280	JAJO	36,610	290,532	12/27/2018	01/16/2026
33842G-AG-2	FLAGS 2013-7A CR			2	1.A FE	5,750,000	99.8010	5,738,547	5,750,000	5,750,000					2.568	2.630	JAJO	29,947	212,533	05/01/2017	01/20/2026
34417M-AA-5	FOCUS 2017-1A A2I			4	2.B FE	1,447,500	100.3690	1,452,841	1,447,500	1,447,500					3.857	3.850	JAJO	9,460	55,830	03/21/2017	04/30/2047
34417M-AB-3	FOCUS 2017-1A A2II			4	2.B FE	965,000	96.2490	928,803	965,000	965,000					5.093	5.090	JAJO	8,328	49,147	03/21/2017	04/30/2047
347469-AA-6	FTJAX 7.05 11/55				2.A FE	27,488,860	142.4190	39,149,360	27,488,860	27,488,860					7.050	7.050	MN	247,629	1,937,965	10/24/2008	11/15/2055
34960J-AU-9	FCO 2015-6A A2R				1.A FE	3,750,000	99.4360	3,728,840	3,750,000	3,750,000					1.824	2.870	JAJO	15,771	113,491	06/29/2018	07/10/2030
34960Y-AE-2	FCO 2016-7A A1F				1.A FE	16,250,000	100.5360	16,337,159	16,250,000	16,250,000					3.800	3.850	MJSD	27,444	617,500	12/02/2016	12/15/2028
34961J-AC-8	FCO 2017-9A A1T			2	1.A FE	18,810,000	99.6150	18,926,892	19,000,000	19,175,995		333,203			1.771	2.220	FMAN	43,931	506,586	01/04/2019	11/15/2029
34961J-AG-9	FCO 2017-9A B			2	1.C FE	30,052,800	99.2260	29,966,152	30,200,000	30,077,913		22,718			2.171	2.330	FMAN	83,776	928,353	10/08/2019	11/15/2029
34961J-AJ-3	FCO 2017-9A C			2	1.G FE	26,271,875	95.9320	25,182,079	26,250,000	26,531,270		261,153			2.871	2.940	FMAN	96,298	994,253	12/11/2017	11/15/2029
34961W-AC-9	FCO 2018-11A A1T				1.A FE	30,600,000	98.8400	30,245,031	30,600,000	30,600,000					1.536	3.250	JAJO	101,895	818,331	03/29/2018	04/15/2031
34961W-AJ-4	FCO 2018-11A BT				1.C FE	44,000,000	97.7780	43,022,390	44,000,000	44,000,000					1.936	3.650	JAJO	184,649	1,355,619	03/29/2018	04/15/2031
35040T-AA-2	FFIN 2016-1A A				1.B FE	3,297,766	101.0150	3,331,681	3,298,205	3,298,968		(4,523)			3.960	3.970	MON	5,805	130,604	08/12/2016	06/15/2035
35563C-AA-6	FMMHR 2015-R1 1A	CF			1.A	137,730,236	124.4600	151,489,626	121,717,521	137,457,192		(406,571)			4.492	3.810	MON	921,624	4,995,734	05/22/2020	11/25/2055
35563C-AY-4	FMMHR 2015-R1 C3				5.B GI	1,817,786	98.9610	1,798,899	1,817,786	1,817,786					5.937	5.930	MON	8,994	119,289	09/10/2019	11/25/2052
35952F-AA-8	FTHUAC 8.25 12/15/2053				2.A FE	39,646,205	149.9370	58,835,279	39,240,000	39,612,808		(5,077)			8.250	8.150	JD	143,880	3,237,300	05/01/2017	12/15/2053
36186E-AA-7	GMACN 2003-PRES A				1.F	59,441,219	127.6810	64,312,128	50,369,380	58,161,016		(481,885)			6.240	4.540	MON	183,345	3,143,048	07/12/2018	10/10/2041
36186T-AB-2	GMACN 2003-STEW B				2.C FE	7,417,440	114.4110	9,152,884	8,000,000	7,503,647		14,290			6.400	7.140	MON	29,867	512,000	04/03/2014	11/10/2043
36186Y-AF-2	GMACN 2007-HCKM A				2.A	82,279,205	113.9650	86,320,034	75,742,582	81,993,471		(119,298)			6.107	5.540	MON	269,827	4,625,594	08/12/2019	08/10/2052
36244*-AA-8	CTL - BOND BUILDING (DC)				1.B	4,527,749	104.0970	4,713,233	4,527,749	4,527,749					3.350	3.350	MON	8,848	151,692	03/21/2013	09/10/2029
36255C-AC-3	GPMT 2018-FL1 AS				1.A FE	13,000,000	98.9610	12,864,879	13,000,000	13,000,000					1.352	1.380	MON	9,489	243,574	04/26/2018	12/19/2035
36255C-AE-9	GPMT 2018-FL1 B				1.D FE	12,500,000	99.3750	12,421,875	12,500,000	12,500,000					1.702	1.740	MON	11,214	278,807	04/26/2018	12/19/2035
36255C-AG-4	GPMT 2018-FL1 C				1.G FE	15,000,000	96.0100	14,401,529	15,000,000	15,000,000					2.302	2.360	MON	12,469	426,318	04/26/2018	12/19/2035
36259B-AC-1	GPMT 2019-FL2 AS			4	1.A FE	8,970,000	99.0920	9,909,247	10,000,000	9,024,947		54,947			1.751	4.940	MON	16,509	145,045	04/14/2020	02/22/2036
36259B-AE-7	GPMT 2019-FL2 B			4	1.D FE	8,364,531	98.8540	8,402,583	8,500,000	8,370,516		5,984			2.051	2.500	MJSD	33,833	74,415	07/23/2020	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C			4	1.G FE	8,240,369	97.4820	8,227,462	8,440,000	8,249,892		9,523			2.501	3.360	MON	9,298	94,222	07/23/2020	02/22/2036
36320U-AC-4	GALXY 2018-27A A				1.A FE	25,875,000	99.4550	25,734,082	25,875,000	25,875,000					1.241	5.780	FMAN	41,031	545,748	04/03/2018	05/16/2031
36656A-AJ-7	GRBSL 2018-1A B				1.C FE	12,500,000	98.7470	12,343,413	12,500,000	12,500,000					1.867	4.410	JAJO	49,288	377,572	05/18/2018	07/17/2028

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37476W-AA-4	GIBSL SN 2019-1				2.C PL	30,126,451	102.9420	30,253,265	29,388,540	30,126,408		(42)			2.000	1.840	MJSD	1,633		12/31/2020	04/17/2056
38012D-AD-9	GMACN 2005-DRUM A	CF			2.A FE	30,438,801	133.2990	39,366,543	29,532,512	30,394,811		(17,871)			7.150	6.900	MON	123,175	2,111,578	05/16/2018	05/10/2050
38174T-AC-0	GOCAP 2016-33A AR				1.F FE	176,500,000	98.9640	174,672,254	176,500,000	176,500,000					1.912	1.960	FMAN	384,465	4,952,652	11/20/2018	11/21/2028
38175B-AA-2	GOCAP 2018-36A A				1.A FE	74,634,400	98.8500	73,791,801	74,650,000	74,635,758		865			1.524	3.620	FMAN	180,219	1,822,880	01/09/2019	02/05/2031
38175B-AC-8	GOCAP 2018-36A B				1.C FE	6,500,000	97.4780	6,336,039	6,500,000	6,500,000					1.874	3.950	FMAN	19,294	181,853	02/23/2018	02/05/2031
38175B-AE-4	GOCAP 2018-36A C				1.F FE	10,800,000	93.2140	10,067,142	10,800,000	10,800,000					2.324	4.380	FMAN	39,753	351,565	02/23/2018	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR				1.A FE	124,650,000	99.2520	124,065,438	125,000,000	124,692,566		42,566			1.604	2.010	FMAN	312,035	3,112,255	03/31/2020	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR				1.C FE	10,900,000	98.7900	10,768,094	10,900,000	10,900,000					2.124	2.450	FMAN	36,670	332,657	05/25/2018	05/05/2030
38176L-AC-5	GCBSL 2018-39A A2				1.A FE	1,650,000	99.8070	1,646,819	1,650,000	1,650,000					1.618	3.510	JAJO	5,415	45,095	09/17/2018	10/20/2028
38176L-AE-1	GCBSL 2018-39A B				1.C FE	9,750,000	98.0990	9,564,649	9,750,000	9,750,000					1.818	3.710	JAJO	35,951	286,241	09/17/2018	10/20/2028
38522H-AC-5	GACM 2020-FL2 AS			4	1.A FE	3,000,000	101.4850	3,044,553	3,000,000	3,000,000					3.403	3.120	MON	4,821	55,115	05/29/2020	03/15/2035
38522H-AE-1	GACM 2020-FL2 B			4	1.D FE	4,274,291	102.1890	4,420,700	4,326,000	4,278,138		3,846			4.413	4.890	MON	9,015	103,021	05/29/2020	03/15/2035
40433J-AA-9	HOOTY 2014-1A A2			4	3.A FE	3,452,498	94.5570	3,582,528	3,788,750	3,639,662		157,711			4.846	14.180	FMAN	20,910	183,603	03/08/2017	08/20/2044
411707-AF-9	HNGRY 2018-1A A23			4	2.B FE	4,887,500	109.4640	5,350,053	4,887,500	4,887,500					5.710	5.700	MJSD	8,527	279,076	05/23/2018	06/20/2048
42806D-AJ-8	HERTZ VEH FING II LP 4.35 25MAR21				3.C FE	1,498,301	100.4310	1,506,465	1,500,000	1,500,000		707			3.710	3.830	MON	928	69,326	03/07/2018	09/25/2021
42806D-BW-8	HERTZ 2018-2A B			4	3.C FE	2,499,854	100.5260	2,513,150	2,500,000	2,500,000		53			4.140	4.140	MON	9,775	112,495	06/21/2018	06/27/2022
42806D-BX-6	HERTZ 2018-2A C			4	4.C FE	2,499,365	99.5890	2,489,725	2,500,000	2,499,980		309			4.820	4.830	MON	21,422	120,500	06/21/2018	06/27/2022
42806D-CD-9	HERTZ 2019-1A A				2.A FE	228,679	100.2220	229,229	228,721	228,698		(869)			3.710	3.710	MON	141	8,483	01/29/2019	03/25/2023
42806D-CE-7	HERTZ 2019-1A B				3.C FE	1,999,421	100.3940	2,007,880	2,000,000	1,999,683		134			4.100	4.110	MON	1,367	82,000	01/29/2019	03/25/2023
440269-AA-6	HOPSON CAPITAL TRUST				1.A FE	50,000,000	136.2420	68,121,244	50,000,000	50,000,000					2.000	0.380	JUL	461,111	9,688,335	05/30/2008	07/24/2058
440405-AE-8	HORZN 2018-1 A				1.G FE	50,414,375	96.9670	49,060,622	50,595,174	50,421,701		3,685			4.458	4.610	MON	458,996	2,232,196	06/30/2020	12/15/2038
445579-AA-3	HUNTC 2018-FL2 A			4	1.A FE	837,781	98.9970	841,477	850,000	838,597		816			1.238	1.820	MON	497	4,464	08/05/2020	08/15/2028
445579-AC-9	HUNTC 2018-FL2 AS				1.A FE	1,350,000	98.3220	1,327,353	1,350,000	1,350,000					1.602	1.620	MON	1,022	28,726	08/03/2018	08/15/2028
445579-AE-5	HUNTC 2018-FL2 B				1.D FE	2,000,000	97.2620	1,945,232	2,000,000	2,000,000					1.802	1.820	MON	1,702	46,624	08/03/2018	08/15/2028
445579-AG-0	HUNTC 2018-FL2 C				1.G FE	1,675,000	97.1790	1,627,754	1,675,000	1,675,000					2.508	2.520	MON	1,984	50,968	08/03/2018	08/15/2028
445579-AJ-4	HUNTC 2018-FL2 D				2.C FE	1,000,000	97.0380	970,377	1,000,000	1,000,000					2.902	2.920	MON	1,371	34,495	08/03/2018	08/15/2028
445608-AJ-1	HUNTC 2017-FL1 D				2.C FE	6,478,125	96.9760	6,254,977	6,450,000	6,508,215		33,301			3.458	3.380	MON	10,534	257,842	05/23/2018	08/15/2034
45605P-AM-0	BIND 2016-1A 3				2.B FE	28,941,277	109.3070	31,634,929	28,941,277	28,941,277					5.235	5.330	JAJO	319,849	1,515,076	05/05/2016	04/15/2026
45780K-AE-6	INTOW 2016-1A B				2.C FE	1,250,000	106.5660	1,332,075	1,250,000	1,250,000					4.557	4.650	MON	2,532	56,963	10/25/2016	11/15/2046
45780K-AF-3	INTOW 2016-1A C				3.C FE	2,988,500	107.8400	3,181,280	2,950,000	2,986,211		(2,289)			6.414	6.100	MON	8,409	151,798	10/15/2020	11/15/2046
45780K-AG-1	INTOW 2018-1A A				1.F FE	30,294,971	109.9170	33,249,893	30,250,000	30,293,006		(1,837)			4.103	4.140	MON	55,163	1,241,158	11/01/2019	12/15/2048
45780K-AJ-5	INTOW 2018-1 B				2.C FE	9,000,000	108.8280	9,794,520	9,000,000	9,000,000					4.844	4.950	MON	19,376	435,960	12/04/2018	12/15/2048
45780K-AL-0	INTOW 2018-1A C			4	3.C FE	1,939,500	109.3160	1,967,688	1,800,000	1,930,631		(8,869)			6.115	4.570	MON	4,892	27,518	09/14/2020	12/15/2048
45780K-AS-5	INTOW 2020-1A C			4	3.C FE	1,500,000	103.1490	1,547,235	1,500,000	1,500,000					4.213	4.250	MON	5,266	15,272	09/11/2020	09/15/2050
46590U-AA-0	HENDR 2018-2A A				1.A FE	47,593,462	115.7400	55,137,290	47,638,923	47,606,240		7,942			3.960	4.040	MON	98,254	1,880,353	10/04/2018	10/15/2075
46590U-AB-8	HENDR 2018-2A B				2.B FE	4,657,016	114.6120	5,100,234	4,450,000	4,655,656		(1,421)			4.700	4.160	MON	9,296	151,967	11/05/2020	10/15/2077
46603B-AQ-2	IVYH 9A BR			2	1.C FE	2,000,000	98.1190	1,962,377	2,000,000	2,000,000					1.967	2.010	JAJO	8,199	62,462	11/21/2017	01/18/2030
46603B-AS-8	IVYH 9A CR			2	2.A FE	4,235,060	95.1810	4,045,187	4,250,000	4,235,090		30			2.567	2.710	JAJO	22,735	147,523	12/18/2020	01/18/2030
46603L-AS-6	IVYH 10A A2R			4	1.C FE	3,490,000	98.4110	3,936,424	4,000,000	3,515,505		25,505			2.017	4.550	JAJO	23,729	86,818	04/02/2020	07/18/2030
46616P-AA-1	HENDR 2011-1A A				1.A FE	21,158,965	116.9460	24,680,370	21,104,074	21,159,381		(13,463)			4.700	4.750	MON	44,084	991,884	12/03/2018	10/15/2056
46616P-AB-9	HENDR 2011-1A B				1.G FE	3,398,390	125.8760	4,279,048	3,399,415	3,458,708		58,224			7.490	7.750	MON	190,691	254,615	06/08/2011	10/15/2058
46616Q-AA-9	HENDR 2011-2A A				1.A FE	7,400,189	120.6820	8,935,835	7,404,447	7,401,538		(970)			4.940	5.050	MON	16,257	365,780	12/01/2011	09/15/2056
46616V-AA-8	HENDR 2012-1A A				1.A FE	12,041,627	117.6650	13,789,586	11,719,361	12,024,662		(47,676)			4.210	4.010	MON	23,288	492,014	10/25/2017	02/15/2065
46616V-AB-6	HENDR 2012-1A B				2.B FE	656,343	128.5250	843,758	656,493	656,623		(59)			7.140	7.370	MON	2,083	46,743	03/13/2012	02/15/2067
46617A-AA-3	HENDR-2012-3A A				1.A FE	17,976,358	108.6270	19,719,279	18,153,203	17,960,054		(8,872)			3.220	1.820	MON	26,112	583,035	03/16/2018	09/15/2065
46617F-AA-2	HENDR 2013-1A A				1.A FE	2,227,474	108.8040	2,425,264	2,229,021	2,224,667		(3,018)			3.220	1.560	MON	3,190	71,575	03/13/2013	03/15/2067
46617J-AA-4	HENDR 2013-2A A				1.A FE	11,351,395	116.2710	13,201,481	11,354,061	11,332,675		(20,460)			4.210	2.090	MON	21,245	476,678	07/23/2013	03/15/2062
46617L-AA-9	HENDR 2013-3A A				1.A FE	5,358,866	114.9310	5,981,425	5,204,361	5,348,305		(20,182)			4.080	2.170	MON	9,437	211,748	01/07/2016	01/17/2073
46617T-AA-2	HENDR 2014-1A A				1.A FE	12,626,196	114.1980	14,434,913	12,640,251	12,628,718		582			3.960	4.100	MON	22,247	500,554	12/03/2018	03/15/2063
46617T-AB-0	HENDR 2014-1A B				2.A FE	796,924	114.2530	911,235	797,559	797,066		(58)			4.940	5.060	MON	1,751	39,399	02/10/2014	03/15/2065
46618A-AA-2	HENDR 2014-2A A				1.A FE	6,227,357	112.1210	7,003,928	6,246,759	6,228,609		1,299			3.610	3.710	MON	10,023	225,508	12/03/2018	01/15/2073
46618A-AB-0	HENDR 2014-2A B				2.C FE	1,715,801	111.3820	1,911,990	1,716,606	1,716,006		(130)			4.480	4.570	MON	3,418	76,904	07/16/2014	01/15/2075
46618H-AA-7	HENDR 2014-3A A				1.A FE	3,227,944	111.5710	3,720,025	3,334,222	3,232,495		10,541			3.500	4.000	MON	5,187	116,698	02/02/2018	06/15/2077
46618H-AB-5	HENDR 2014-3A B				2.C FE	1,209,992	111.1690	1,345,453	1,210,277	1,210,138		(124)			4.400	4.480	MON	7,470	53,252	11/18/2014	06/15/2079
46618L-AA-8	HENDR 2015-1A A			4	1.A FE	126,297	109.6900	148,514	135,394	126,328		496			3.260	3.960	MON	196	2,943	04/13/2020	09/15/2072
46618L-AB-6	HENDR 2015-1A B				2.B FE	2,584,799	110.7120	2,864,162	2,587,039	2,585,131		(86)			4.250	4.340	MON	4,887	109,949	03/25/2015	09/15/2074

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46619R-AA-4	HENDR 2015-2A A				1.A FE	16,936,052	115.3580	19,555,875	16,952,335	16,938,615		20			3.870	3.940	MON	29,158	656,055	10/19/2018	03/15/2058
46619R-AB-2	HENDR 2015-2A B				2.B FE	4,896,862	114.8090	5,622,100	4,896,916	4,896,968		(559)			4.830	4.930	MON	10,512	236,521	07/21/2015	03/15/2060
46619X-AA-1	HENDR 2015-3A A				1.A FE	9,468,239	117.9010	11,180,235	9,482,732	9,469,464		312			4.080	4.170	MON	17,195	386,895	10/04/2018	03/15/2070
46619X-AB-9	HENDR 2015-3A B				2.C FE	3,729,812	117.4890	4,383,076	3,730,621	3,729,970		(428)			5.680	5.820	MON	9,418	211,899	11/20/2015	03/15/2072
46620J-AA-9	HENDR 2017-1A A				1.A FE	4,235,866	116.5850	4,942,196	4,239,135	4,236,799		358			3.990	4.070	MON	7,517	168,672	03/15/2017	08/15/2062
46620J-AB-7	HENDR 2017-1A B				2.B FE	2,046,838	120.6370	2,384,993	1,977,000	2,231,807		184,894			5.430	5.140	MON	178,532	86,321	11/05/2020	08/15/2062
46620V-AA-2	HENDR 2017-2A A				1.A FE	13,966,810	112.4530	15,730,385	13,988,408	13,969,493		1,709			3.530	3.600	MON	24,005	489,376	04/13/2020	09/15/2072
46620V-AB-0	HENDR 2017-2A B				2.C FE	4,145,784	117.9750	4,893,603	4,148,000	4,146,564		634			5.090	5.210	MON	25,805	215,213	08/01/2017	09/17/2074
466365-AA-1	JACK 2019-1A A2I				2.B FE	2,977,500	102.9840	3,066,349	2,977,500	2,977,500					3.982	3.980	FMAN	11,856	118,564	06/28/2019	08/25/2049
46650X-AA-1	HENDR 2019-1A A			4	1.A FE	209,398	114.8730	249,347	217,063	209,417		324			3.820	4.060	MON	369	5,528	04/13/2020	08/15/2071
46651N-AA-2	JOLAR 2019-1 A			2	2.A FE	56,186,259	96.8180	54,825,897	56,627,793	56,187,308		2,263			3.967	4.170	MON	99,841	1,979,819	11/25/2020	04/15/2044
46665R-AA-7	JGW 2020-D			4	1.F FE	21,443,803	103.5000	22,194,336	21,443,803	21,443,803					3.250	3.290	MON	58,077	318,872	06/02/2020	01/01/2064
468367-AN-7	JAXM 2015-1A CR				1.D FE	2,100,000	96.7330	2,031,393	2,100,000	2,100,000					2.086	2.120	JAJO	9,495	67,903	05/23/2018	04/15/2027
470170-AB-7	JAMAICA MERCHANT VOUC 5.875 08JUL22				3.A FE	4,349,857	102.1520	4,443,477	4,349,857	4,349,857					5.875	5.870	JAJO	58,919	253,219	04/30/2015	07/08/2022
470170-AD-3	NCBJ 2016-1 A				3.A FE	24,392,040	107.2170	26,152,518	24,392,040	24,392,040					5.625	5.740	JAJO	327,768	1,372,052	11/10/2016	01/05/2027
470473-AJ-8	JTWN 2014-5A CR			2	1.F FE	6,203,250	99.6140	6,176,049	6,200,000	6,241,170		37,920			2.947	3.020	JAJO	38,583	255,724	12/15/2017	01/17/2027
47047M-AN-7	JTWN 2013-2A A2R				1.C FE	7,000,000	97.0440	6,793,048	7,000,000	7,000,000					1.515	4.050	JAJO	20,926	183,379	03/14/2018	04/22/2030
47047M-AQ-0	JTWN 2013-2A BR				1.F FE	12,000,000	94.8370	11,380,499	12,000,000	12,000,000					1.885	4.420	JAJO	44,629	359,503	03/14/2018	04/22/2030
47048B-AP-5	JTWN 2015-7A BR			2	1.E FE	5,000,000	96.5260	4,826,318	5,000,000	5,000,000					1.864	1.910	JAJO	17,612	147,723	11/17/2017	07/25/2027
47760Q-AB-9	JIMMY 2017-1A A2II			4	2.B FE	4,837,500	103.3660	5,000,330	4,837,500	4,837,500					4.846	4.840	JAJO	39,722	234,425	06/27/2017	07/30/2047
48250R-BN-5	KKR 12 BR2				1.C FE	2,000,000	98.4760	1,969,516	2,000,000	2,000,000					1.936	1.950	JAJO	8,393	61,619	08/30/2018	10/15/2030
48250V-AY-3	KKR 13 CR				1.E FE	10,750,000	95.2890	10,243,590	10,750,000	10,750,000					1.730	1.760	JAJO	39,781	308,378	02/15/2018	01/16/2028
48251P-AG-4	KKR 19 B2			4	1.F FE	667,500	98.2400	736,797	750,000	673,477		5,977			1.986	5.150	JAJO	3,229	9,510	04/14/2020	10/15/2030
48252K-AC-3	KKR 21 B				1.C FE	28,000,000	96.7030	27,076,977	28,000,000	28,000,000					1.636	1.660	JAJO	99,304	777,267	03/15/2018	04/15/2031
482739-AF-6	KVK 2013-1A AR				1.A FE	1,152,988	99.5640	1,156,633	1,161,701	1,155,263		2,792			1.128	1.330	JAJO	2,841	29,347	04/11/2018	01/15/2028
482739-AH-2	KVK 2013-1A CR			2	1.F FE	10,215,000	97.2470	9,933,826	10,215,000	10,215,000					2.228	3.470	JAJO	49,331	347,117	12/06/2017	01/15/2028
48273L-AC-6	KVK 2018-1A B				1.B FE	10,993,120	99.3820	11,081,075	11,150,000	11,008,628		15,508			1.873	3.910	FMAN	24,374	282,286	05/05/2020	05/20/2029
49836M-AA-6	REIGN 2019-1A			5	1.G FE	127,000,000	100.2020	127,256,540	127,000,000	127,000,000					5.000	4.910	MN	563,889	6,314,722	06/05/2019	05/30/2049
50209L-AA-5	LMRK 2018-1A C				1.G FE	19,804,369	102.5650	20,308,663	19,800,773	19,805,884		86			3.970	4.030	MON	38,698	831,344	10/24/2019	06/15/2048
50209L-AB-3	LMRK 2018-1A D				2.C FE	2,463,531	101.4680	2,500,527	2,464,351	2,464,236		429			4.700	4.810	MON	5,148	115,503	05/25/2018	06/15/2048
50209L-AC-1	LMRK 2018-1A F				3.C FE	3,724,160	99.1790	3,694,603	3,725,182	3,725,327		670			5.920	6.090	MON	11,035	219,918	05/25/2018	06/15/2048
50543L-AA-0	LAFL 2016-1A A1			4	2.A FE	2,753,004	96.0140	2,695,570	2,807,476	2,770,765		13,919			4.300	5.160	MON	5,365	120,722	12/08/2016	01/15/2042
510757-AA-5	LSHR 2020-1A A			4	1.A FE	39,000,000	100.0520	39,020,292	39,000,000	39,000,000					2.606	2.600	JAJO	217,384		09/02/2020	10/15/2029
510757-AC-1	LSHR 2020-1A B			4	1.C FE	3,750,000	99.5850	3,734,450	3,750,000	3,750,000					3.428	3.510	JAJO	27,501		09/02/2020	10/15/2029
510757-AE-7	LSHR 2020-1A C			4	1.F FE	2,800,000	100.0210	2,800,590	2,800,000	2,800,000					5.240	5.160	JAJO	31,382		09/02/2020	10/15/2029
53946J-AC-8	LNCR 2019-CRE2 AS			4	1.A FE	32,543,400	99.6130	36,956,542	37,100,000	32,791,741		248,341			1.658	5.300	MON	29,058	449,865	08/07/2020	05/15/2036
53946J-AE-4	LNCR 2019-CRE2 B			4	1.D FE	3,561,547	96.4810	3,521,555	3,650,000	3,565,800		4,253			1.858	2.700	MON	3,204	28,788	07/23/2020	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C			2	1.G FE	7,503,281	96.2500	7,218,745	7,500,000	7,500,220		(3,043)			2.158	2.200	MON	7,645	201,526	07/02/2019	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B				1.D FE	8,040,938	97.9980	7,839,838	8,000,000	8,046,018		16,164			1.858	1.250	MON	7,021	199,611	07/02/2019	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C				1.G FE	9,705,250	96.7910	9,363,564	9,674,000	9,719,937		20,527			2.708	2.180	MON	12,374	333,546	07/01/2019	05/15/2028
53947D-AE-6	LNCR 2019-CRE3 B			4	1.D FE	1,275,290	95.2240	1,253,554	1,316,429	1,274,934		2,119			1.758	2.860	MON	1,093	9,823	07/27/2020	04/15/2034
53947D-AG-1	LNCR 2019-CRE3 C			2	1.G FE	4,799,528	94.6190	4,537,534	4,795,561	4,795,752		(3,756)			2.108	2.150	MON	4,775	126,420	07/02/2019	04/15/2034
55282L-AE-6	MF1 2019-FL2 B			4	1.D FE	4,864,000	97.3600	5,257,437	5,400,000	4,888,326		24,326			1.748	4.510	MON	1,835	65,040	08/11/2020	12/25/2034
55283L-AA-3	MAPSL 2019-1A A			2	1.F	44,910,710	95.5640	42,963,507	44,957,837	44,912,949		(4,462)			4.458	4.560	MON	89,076	1,978,673	10/16/2020	03/15/2044
55283L-AB-1	MAPSL 2019-1A B				3.A FE	905,419	84.6590	766,525	905,426	905,420		(55)			5.560	5.560	MON	2,237	50,342	02/20/2019	03/15/2044
55283L-AC-9	MAPSL 2019-1A C				4.A FE	831,892	62.7700	522,185	831,902	831,892		(167)			7.385	7.380	MON	2,730	60,505	02/20/2019	03/15/2044
55316L-AC-0	MMCLO 2019-2A A2			2	1.C FE	11,012,500	99.7880	11,325,885	11,350,000	11,032,713		20,213			2.636	2.660	JAJO	64,845	415,279	03/20/2020	04/15/2029
55356M-AA-3	MSF SS ABS TRUST				1.A FE	70,000,000	100.2300	70,161,120	70,000,000	70,000,000					6.500	6.650	FMAN	581,389	4,550,000	11/08/2007	11/17/2043
55356R-AA-2	MSF A-1 TRUST				1.A FE	57,278,157	101.0070	57,854,826	57,278,157	57,278,157					7.000	7.180	FMAN	478,909	4,009,471	11/08/2007	11/20/2043
55446M-AA-5	MAACH 2019-1 A			2	1.F FE	49,717,784	97.1070	48,291,593	49,730,290	49,718,530		(6,044)			3.474	3.530	MON	76,784	1,725,848	08/06/2020	10/15/2039
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)				3.C	5,485,338	87.0070	4,772,653	5,485,338	5,485,356					6.020	6.020	MON	14,676	329,577	10/27/2011	03/15/2037
55661X-AA-9	MDAV 2020-1 A			4	2.B FE	49,500,000	100.0000	49,500,000	49,500,000	49,500,000					1.768	1.760	MON	43,764	102,180	11/10/2020	12/13/2021
56564R-AA-8	MAPSL 2018-1A A				1.E	27,211,112	95.7960	26,118,846	27,265,070	27,214,373		(361)			4.212	4.320	MON	51,040	1,124,410	10/22/2020	05/15/2043
56576Q-AQ-1	MCLO 2013-5A A2R				1.D FE	2,131,300	98.6420	2,120,809	2,150,000	2,136,811		1,467			1.662	1.950	FMAN	4,071	54,835	07/13/2018	11/21/2027
56577A-AN-2	MCLO 2014-7A BR			2	1.F FE	21,000,000	99.0470	20,799,801	21,000,000	21,000,000					2.572	2.640	JAJO	97,531	761,243	04/12/2017	10/28/2025
G58096-AB-7	MACRE 2018-FL1 AS				1.A FE	7,500,000	98.5800	7,393,468	7,500,000	7,500,000					1.702	1.730	MON	6,030	167,233	06/22/2018	06/15/2028

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
565780-AE-3	MACRE 2018-FL1 B				1.D FE	9,000,000	96.1230	8,651,077	9,000,000	9,000,000					1.902	1.940	MON	13,554	218,980	06/22/2018	06/15/2028
565780-AG-8	MACRE 2018-FL1 C				1.G FE	7,626,041	97.0520	7,385,685	7,610,000	7,608,889		(8,240)			2.752	2.580	MON	15,494	250,923	09/06/2019	06/15/2028
565780-AJ-2	MACRE 2018-FL1 D				2.C FE	5,500,000	94.6820	5,207,483	5,500,000	5,500,000					3.152	3.240	MON	8,187	203,717	06/22/2018	06/15/2028
573452-AA-7	MARTINIQUE 2008-A1				1.A FE	69,500,000	100.1180	69,581,849	69,500,000	69,500,000					6.600	6.760	JAJO	853,692	4,587,000	05/01/2017	01/24/2043
58571L-AB-6	MTEL 2019-1A B			2	2.B FE	1,000,000	104.4220	1,044,220	1,000,000	1,000,000					4.701	4.800	MON	2,089	47,010	04/09/2019	04/15/2049
58571L-AC-4	MTEL 2019-1A C			2	3.B FE	1,000,000	104.8700	1,048,700	1,000,000	1,000,000					6.070	6.240	MON	2,698	60,700	04/09/2019	04/15/2049
59010R-AA-2	MRLN 2016-1 A			4	2.A FE	1,763,307	92.1250	1,686,589	1,830,761	1,787,327		17,936			4.500	6.120	MON	3,890	82,384	01/09/2017	12/15/2032
59801Q-AN-9	MIDO 2015-4A CR				1.F FE	13,000,000	98.8520	12,850,786	13,000,000	13,000,000					1.886	1.910	JAJO	53,147	393,915	03/27/2018	04/15/2027
59801T-AN-3	MIDO 2016-5A B1R				1.B FE	5,542,500	98.1700	5,448,411	5,550,000	5,543,548		453			1.817	1.890	JAJO	20,738	162,649	12/11/2018	07/19/2028
59802Q-AT-5	MIDO 2012-1A A2RR				1.C FE	993,000	98.9640	989,639	1,000,000	995,492		557			1.536	1.760	JAJO	3,330	26,743	07/26/2018	01/15/2024
60909G-AG-5	MNCLO 2018-1A C				1.E FE	17,000,000	96.4550	16,397,308	17,000,000	17,000,000					1.964	2.010	JAJO	63,090	519,589	02/02/2018	01/25/2028
610332-AW-8	MCBSL 2015-1A BR			2	1.A FE	8,500,000	99.8890	8,490,596	8,500,000	8,500,000					1.962	2.010	FMAN	18,536	242,197	08/15/2017	05/22/2027
610333-AW-6	MOCAP 2014-1A CR			2	1.B FE	6,950,000	99.5990	6,922,153	6,950,000	6,950,000					2.615	2.690	JAJO	35,854	259,793	06/18/2019	10/22/2026
610333-AY-2	MOCAP 2014-1A DR			2	2.B FE	9,008,000	96.9830	8,728,457	9,000,000	9,000,200		(7,800)			3.815	3.940	JAJO	67,730	446,223	12/18/2017	10/22/2026
62405C-AE-4	MHAWK 2014-3A C				1.B FE	10,272,250	99.6520	10,463,484	10,500,000	10,397,664		17,619			3.017	3.840	JAJO	66,013	440,320	06/10/2015	04/18/2025
62405T-AN-7	MHAWK 2013-2A D				3.C FE	904,500	94.0100	940,098	1,000,000	950,792		4,994			3.368	6.090	JAJO	6,830	45,073	11/14/2014	07/20/2024
62405T-AW-7	MHAWK 2013-2A CR				1.E FE	8,125,000	99.4990	8,084,330	8,125,000	8,125,000					2.568	4.680	JAJO	42,316	300,318	07/12/2018	07/20/2024
62481W-AC-1	MP8 2015-2A BR				1.A FE	9,000,000	97.7750	8,799,730	9,000,000	9,000,000					1.642	3.630	JAJO	26,687	241,152	04/30/2018	10/28/2027
62481W-AE-7	MP8 2015-2A CR				1.D FE	8,000,000	96.9800	7,758,390	8,000,000	8,000,000					2.122	4.110	JAJO	30,655	253,397	04/30/2018	10/28/2027
62946A-AC-8	NPRL 2017-1A A1			2	1.F FE	3,941,891	103.6360	4,085,256	3,941,927	3,942,047		(787)			3.372	3.420	MON	14,934	132,589	11/10/2017	10/21/2047
62952H-AQ-3	NXTC 2015-1A BR				1.A FE	1,000,000	99.9930	999,931	1,000,000	1,000,000					1.808	1.860	JAJO	3,617	29,386	01/11/2018	04/21/2027
629682-AA-3	NADG 2019-1 A			2	1.F FE	18,407,500	102.9360	18,947,944	18,407,500	18,407,500					3.368	3.410	MON	5,166	652,685	11/21/2019	12/28/2049
63172D-AA-9	CFOZ 2019-1 A			2	1.F FE	17,226,670	101.7850	17,534,130	17,226,670	17,226,670					3.980	4.030	FMAN	87,607	685,622	08/16/2019	08/15/2034
64130T-AU-9	NEUB 2015-20A CR			2	1.D FE	5,000,000	96.8190	4,840,956	5,000,000	5,000,000					1.836	1.860	JAJO	19,900	148,964	11/15/2017	01/15/2028
64131E-AG-2	NEUB 2016-23A BR				1.C FE	23,900,000	99.5180	23,784,687	23,900,000	23,900,000					1.767	1.810	JAJO	134,715	697,487	09/20/2018	10/17/2027
65251P-AY-9	NSLP 2014-1A AR				1.A FE	73,462,587	99.2850	72,937,292	73,462,587	73,462,587					1.594	3.280	JAJO	223,430	1,968,218	04/20/2018	04/25/2031
65251P-BA-0	NSLP 2014-1A BR				1.C FE	14,500,000	98.5520	14,289,991	14,500,000	14,500,000					2.064	3.740	JAJO	56,551	457,961	04/20/2018	04/25/2031
65251P-BL-6	NSLP 2014-1A C2R				1.F FE	14,496,903	100.0250	14,503,654	14,500,000	14,498,868		(172)			5.403	5.510	JAJO	143,630	783,435	04/20/2018	04/25/2031
65251X-AQ-9	NSBKY 2016-1A BR			2	1.C FE	5,000,000	99.6390	4,981,962	5,000,000	5,000,000					2.814	1.980	JAJO	26,584	196,147	03/29/2019	10/25/2028
65252A-AE-5	NWSTR 2017-1A BN			2	1.A FE	6,000,000	99.8530	5,991,184	6,000,000	6,000,000					2.738	2.780	MJSD	5,477	207,430	02/15/2017	03/20/2027
65252A-AG-0	NWSTR 2017-1A CN			2	1.D FE	6,000,000	99.3270	5,959,649	6,000,000	6,000,000					3.738	3.820	MJSD	7,477	268,597	02/15/2017	03/20/2027
65252A-AJ-4	NWSTR 2017-1A DN			2	2.B FE	7,000,000	100.7090	7,049,618	7,000,000	7,000,000					5.338	5.500	MJSD	12,457	427,541	03/31/2017	03/20/2027
65252B-AA-1	FSSLF 2015-2A A1N				1.A FE	85,082,282	98.7720	84,037,412	85,082,282	85,082,282					1.488	3.190	JAJO	225,128	2,218,762	04/11/2018	04/29/2030
66516X-AB-1	NORTHERN GROUP HOUSING				1.C FE	12,351,720	137.5500	16,230,900	11,800,000	12,282,509		(16,935)			6.503	6.090	MON	34,105	767,354	05/01/2017	08/15/2043
66516X-AC-9	NORTHERN GROUP HOUSING				1.C FE	34,297,475	150.9290	50,561,215	33,500,000	34,243,017		(11,701)			6.503	6.320	MON	102,860	2,279,005	05/01/2017	08/15/2053
66858C-AE-7	WOODS 2018-12BA B			4	1.C FE	1,817,500	98.4670	1,969,332	2,000,000	1,822,687		5,187			2.066	3.810	MJSD	1,952	34,772	04/14/2020	06/15/2031
66860C-AE-3	WOODS 2018-14BA B			4	1.C FE	23,512,500	99.5790	27,384,264	27,500,000	23,708,166		195,666			1.943	4.150	FMAN	72,751	527,753	03/26/2020	11/13/2031
67092A-AA-3	OCP 2015-8A D				3.B FE	5,018,000	96.8850	6,297,522	6,500,000	5,416,902		65,276			5.717	13.120	JAJO	78,460	452,149	05/06/2016	04/17/2027
67092B-AA-1	OCP 2015-9A D				3.B FE	8,658,125	98.1270	11,284,652	11,500,000	9,383,886		132,826			5.686	12.150	JAJO	141,698	792,747	05/19/2016	07/15/2027
67107K-BB-1	OCP 2014-7A A2RR				1.C FE	15,800,000	98.4810	15,560,019	15,800,000	15,800,000					1.868	4.140	JAJO	59,861	471,868	08/22/2018	07/20/2029
67109W-AL-2	OZLM 2015-12A A2R				1.A FE	5,650,000	99.1000	5,599,172	5,650,000	5,650,000					1.814	1.860	JAJO	17,940	159,854	09/05/2018	04/30/2027
67109X-AA-4	OZLM 2015-12A D				4.A FE	1,558,000	85.9220	1,718,438	2,000,000	1,684,780		20,402			5.614	10.940	JAJO	19,650	133,852	01/14/2016	04/30/2027
67110A-AU-7	OZLM 2015-13A A2R				1.C FE	11,950,000	98.6180	11,784,839	11,950,000	11,950,000					1.864	1.910	JAJO	38,989	344,174	09/05/2018	04/30/2027
67181D-AC-5	OAKIG 2020-1 A3			4	1.C FE	1,249,863	101.0490	1,263,113	1,250,000	1,249,315		(548)			2.260	2.280	MON	1,413	2,903	11/06/2020	10/20/2050
67181D-AD-3	OAKIG 2020-1A A4			4	1.C FE	2,648,572	101.1920	2,681,588	2,650,000	2,647,231		(1,340)			2.630	2.660	MON	3,485	7,163	11/06/2020	10/20/2050
67400F-AC-5	OAKCL 2018-1A A1B				1.A FE	9,000,000	99.8960	8,990,613	9,000,000	9,000,000					1.668	1.710	JAJO	30,448	250,535	10/24/2018	10/20/2030
67514R-AN-8	OCTR 2013-4A CR			2	1.B FE	7,750,000	100.0150	7,751,141	7,750,000	7,750,000					2.020	2.070	FMAN	21,315	226,232	08/14/2017	08/13/2025
67515U-AR-1	OCTR 2016-6A BR			2	1.B FE	11,000,000	99.8400	10,982,357	11,000,000	11,000,000					1.986	1.510	JAJO	47,354	344,496	07/10/2019	07/15/2028
682337-AA-8	OELF 2019-3A A1			2	1.A FE	32,500,000	100.0350	32,511,495	32,500,000	32,500,000					4.250	3.370	JAJO	276,250	1,787,951	05/24/2019	07/19/2037
68268G-AB-4	OMFIT 2016-1A B			4	1.A FE	416,472	100.0000	416,993	416,993	416,930		458			4.570	4.890	MON	7,040	421,137	04/23/2020	02/18/2029
68268H-AA-4	OMFIT 2016-3A A			4	1.B FE	16,696,681	102.0680	17,127,010	16,780,000	16,741,075		20,266			3.830	4.080	MON	23,208	642,674	06/02/2016	06/18/2031
68268H-AB-2	OMFIT 2016-3A B			4	1.E FE	2,983,227	102.3840	3,071,520	3,000,000	2,991,524		3,701			5.610	5.870	MON	6,078	168,300	06/02/2016	06/18/2031
68268H-AC-0	OMFIT 2016-3A C			4	2.B FE	2,249,722	102.6850	2,310,413	2,250,000	2,249,909		34			6.860	6.860	MON	5,574	154,350	06/02/2016	06/18/2031
68269L-AA-4	OMFIT 20-1				1.A FE	379,971	105.6000	401,280	380,000	379,977		6			3.840	3.840	MON	1,824	9,039	04/24/2020	05/14/2032
69122D-AA-7	OR 2019-1A A			2	1.A FE	49,839,375	99.4220	49,561,837	49,850,000	49,839,621		246			2.023	1.480	FMAN	117,698	1,430,058	08/05/2020	05/20/2031
69144A-AA-7	OXFIN 2020-1A A2			4	1.F FE	10,500,000	102.5000	10,762,500	10,500,000	10,500,000					3.101	3.140	MON	14,471	274,955	01/28/2020	02/15/2028
69346Y-AF-0	PK AIRFINANCE 2019 B-F				1.F FE	57,447	92.3290	53,040	57,447	57,447					3.460	3.460	JAJO	392	243,267	09/23/2020	12/31/2049
69346Y-AH-6	PK AIRFINANCE 2019 C-F				3.C FE	7,730	183.7130	14,201	7,730	7,730					4.160	4.160	JAJO	63	46,296	09/23/2020	12/31/2049

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
69346Y-AK-9	PK AIRFINANCE 2019 D-F				4.C FE	5,044	46.1970	2,330	5,044	5,044					7.500	7.490	JAJO	75	41,033	09/23/2020	12/31/2049
69689P-AC-1	PSTAT 2019-2A A2			4	1.B FE	7,336,000	98.5830	7,886,674	8,000,000	7,399,276		63,276			1.818	3.530	JAJO	29,498	161,962	04/01/2020	04/20/2027
69689P-AE-7	PSTAT 2019-2A B			4	1.F FE	686,250	97.8530	733,898	750,000	692,708		6,458			2.468	5.450	JAJO	3,754	11,251	04/22/2020	04/20/2027
69700K-AC-7	PSTAT 2018-4A A2				1.B FE	20,400,000	99.1870	20,234,124	20,400,000	20,400,000					1.671	1.080	FMAN	130,814	523,116	09/24/2018	11/15/2026
69700T-AA-2	PFIXD 2019-1A A			2	1.A FE	15,000,000	100.4110	15,061,667	15,000,000	15,000,000					4.640	3.470	AO	137,267	696,000	02/21/2019	04/20/2037
69701K-AG-7	PSTAT 2020-3A C:C				2.C FE	950,000	100.2290	1,002,294	1,000,000	954,066		4,066			4.148	5.460	MON	8,226	13,999	05/19/2020	07/20/2028
70163Q-AC-2	PARLI 2020-1A B			4	1.C FE	5,000,000	99.4670	4,973,371	5,000,000	5,000,000					3.514	3.580	JAJO	99,077		07/16/2020	08/12/2030
74334A-AC-3	PROG 2018-SFR1 C				1.F FE	1,000,000	100.4090	1,004,090	1,000,000	999,943		(57)			3.684	3.670	MON	3,070	36,840	02/08/2018	03/17/2035
75405R-AC-7	RPRO 2005-1A B				1.D FE	24,035,730	97.4040	24,580,529	25,235,647	24,674,816		513,544			1.143	3.760	JAJO	56,105	502,430	07/08/2019	03/23/2024
75574X-AE-5	RCMT 2019-FL3 B			2	1.D FE	7,669,367	97.0980	7,452,241	7,675,000	7,669,563		196			1.798	1.860	MON	2,683	176,230	09/09/2020	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C			2	1.G FE	6,000,000	92.9240	5,575,417	6,000,000	6,000,000					2.198	2.250	MON	2,564	164,639	03/29/2019	03/25/2034
75620T-AS-7	RCTTE 2015-1A BR				1.A FE	5,976,250	99.1920	5,951,528	6,000,000	5,976,348		6,348			1.518	2.420	JAJO	18,474	141,755	04/22/2020	10/20/2027
75620T-AT-5	RCTTE 2015-1A CR				1.C FE	4,010,638	99.7440	3,989,768	4,000,000	4,002,955		2,955			1.918	2.810	JAJO	15,560	121,488	02/12/2018	10/20/2027
75887N-AN-9	REGT6 2016-1A BR				1.B FE	15,000,000	99.3590	14,903,852	15,000,000	15,000,000					1.668	1.710	JAJO	50,747	417,559	10/10/2018	07/20/2028
78403D-AN-0	SBAC 2019-1 C			2	1.F FE	13,500,000	106.7120	14,406,120	13,500,000	13,500,000					2.836	2.870	MON	19,143	381,797	09/10/2019	01/15/2025
78410B-AU-9	SCOF 2015-2A B2R				1.C FE	10,250,000	100.0000	10,249,960	10,250,000	10,250,000					2.086	4.510	JAJO	46,346	331,429	07/27/2018	07/15/2028
78445Q-AE-1	SLMA 10-C				1.A FE	1,214,386	109.1680	1,252,157	1,147,000	1,210,423		(3,963)			4.890	3.710	MON	5,304	38,823	04/21/2020	10/15/2041
78469P-AC-8	SOFI 2016-A B			4	1.D FE	879,241	101.8380	927,135	910,402	889,885		15,856			3.570	5.010	MON	3,270	31,858	02/26/2016	01/26/2038
78485W-AC-3	STWD 2019-FL1 AS			4	1.A FE	6,551,950	99.6590	6,781,800	6,805,000	6,564,233		12,283			1.558	2.960	MON	5,009	49,874	08/14/2020	07/15/2038
78485W-AE-9	STWD 2019-FL1 B			4	1.D FE	2,453,125	98.8390	2,470,979	2,500,000	2,455,116		1,991			1.752	2.410	MON	2,069	14,833	08/25/2020	07/15/2038
78485W-AG-4	STWD 2019-FL1 C			2	1.G FE	7,767,601	98.0590	7,648,590	7,800,000	7,768,937		1,335			2.102	2.260	MON	7,744	193,122	06/29/2020	07/15/2038
78485W-AJ-8	STWD 2019-FL1 D			4	2.B FE	1,891,500	97.3270	1,897,871	1,950,000	1,892,939		1,439			2.502	3.240	MON	2,304	8,242	10/20/2020	07/15/2038
78520E-AA-4	SDCP 2020-1 A2			4	1.E FE	47,522,639	106.7500	51,026,500	47,800,000	47,538,036		15,397			3.812	4.020	MON	55,676	1,170,263	06/12/2020	03/20/2045
80306A-AA-8	SAPA 2018-1A A				2.B FE	28,412,365	97.2670	27,759,229	28,539,206	28,422,128		2,531			4.250	4.410	MON	53,907	1,178,711	10/13/2020	03/15/2040
80307A-AA-7	SAPA 2020-1A A			4	2.A FE	33,539,305	97.3110	32,866,908	33,775,121	33,544,972		27,939			3.228	3.350	MON	90,840	885,151	10/13/2020	03/15/2040
81761T-AA-3	SERV 2020-1 A2I			4	2.C FE	19,005,012	102.5170	19,478,230	19,000,000	19,004,999		(12)			2.841	2.860	JAJO	32,987		12/08/2020	01/30/2051
81761T-AC-9	SERV 2020-1 A2II			4	2.C FE	42,302,156	102.3310	43,286,013	42,300,000	42,302,140		(16)			3.337	3.370	JAJO	86,261		11/30/2020	01/30/2051
817743-AA-5	SPRO 2019-1A A2			2	2.C FE	10,395,000	107.2010	11,143,544	10,395,000	10,395,000					3.882	3.930	JAJO	73,981	430,436	09/17/2019	10/25/2049
81881G-AE-8	SHACK 2014-6RA B				1.C FE	4,900,000	100.0000	4,899,980	4,900,000	4,900,000					1.947	4.210	JAJO	20,148	152,016	07/03/2018	07/17/2028
82321U-AA-1	SHNTN 2015-1A A			4	2.A FE	3,502,138	94.7980	3,352,137	3,536,085	3,510,211		5,467			4.750	5.000	MON	7,465	167,946	10/09/2015	10/15/2042
82323M-AA-7	SAIL 2018-1 CN			6	2.C PL	17,712,119	52.2800	19,358,603	37,028,408	17,712,119			19,316,297		4.250	4.240	MON	69,943	3,756,288	12/29/2017	09/15/2065
828428-AE-2	SMORE 2014-1A B				1.E FE	7,346,250	99.7650	7,482,403	7,500,000	7,562,342		158,372			3.221	4.110	FMAN	31,539	310,833	01/25/2017	05/15/2026
83405A-AA-2	SCLP 2017-1 A				1.A FE	4,617	100.0000	4,617	4,617	4,618		(97)			3.280	3.280	MON	15	7,682	01/20/2017	01/26/2026
83405A-AB-0	SCLP 2017-1 B				1.B FE	2,403,252	101.2360	2,433,424	2,403,714	2,403,546		(1,650)			4.730	4.730	MON	1,579	114,684	01/20/2017	01/26/2026
83405Q-AB-5	SCLP 2017-6 A2			2	1.A FE	2,356,035	100.4690	2,367,116	2,356,066	2,356,512		(7,983)			2.820	2.740	MON	1,107	66,445	11/07/2017	11/25/2026
83546D-AF-5	SONIC 2018-1A A2				2.B FE	2,447,917	103.4340	2,531,978	2,447,917	2,447,917					4.026	4.090	MON	3,011	98,553	01/23/2018	02/20/2048
85172P-AB-3	SLFT 2017-AA B				1.F FE	1,999,184	100.8500	2,017,000	2,000,000	1,999,654		249			3.100	3.120	MON	2,756	62,000	06/21/2017	07/15/2030
85172P-AC-1	SLFT 2017-AA C				2.B FE	1,499,627	101.0070	1,515,105	1,500,000	1,499,835		100			3.860	3.870	MON	2,573	57,900	06/21/2017	07/15/2030
854432-AD-3	STANI 2014-1A D				2.C FE	1,525,000	96.4350	1,928,695	2,000,000	1,676,711		26,007			3.716	15.400	MJSD	3,510	87,157	03/02/2016	06/15/2025
85815C-AA-7	STRC 2018-1A A				1.A FE	90,000,000	98.4530	88,607,772	90,000,000	90,000,000					1.246	5.940	JAJO	243,142	2,141,507	03/28/2018	04/15/2031
85815C-AC-3	STCR 2018-1A B				1.C FE	7,500,000	96.4160	7,231,172	7,500,000	7,500,000					1.716	6.860	JAJO	44,640	214,296	03/28/2018	04/15/2031
85816W-AE-4	STCR 2014-1RA B				1.C FE	5,000,000	97.1000	4,854,993	5,000,000	5,000,000					1.708	1.760	JAJO	17,086	141,846	02/14/2018	04/21/2031
86212V-AA-2	STR 2016-1A A1				1.E FE	62,949,343	103.2930	65,056,757	62,982,736	62,959,466		1,643			3.960	4.030	MON	76,209	2,494,116	10/12/2016	10/20/2046
86212V-AB-0	STR 2016-1A A2			2	1.E FE	10,014,410	104.5070	10,468,771	10,017,292	10,015,429		(129)			4.320	4.410	MON	13,223	432,747	03/22/2017	10/20/2046
86212V-AD-6	STR 2018-1A A1				1.A FE	3,827,051	104.8020	4,011,865	3,828,042	3,827,253		(106)			3.960	4.030	MON	4,632	151,590	10/12/2018	10/20/2048
86212V-AE-4	STR 2018-1A A2				1.A FE	24,872,916	105.2410	26,186,355	24,882,275	24,874,425		(653)			4.290	4.380	MON	32,617	1,067,450	10/12/2018	10/20/2048
86212X-AC-4	STR 2019-1A A3			2	1.E FE	5,220,314	100.3320	5,238,898	5,221,562	5,220,364		2			3.320	3.370	MON	5,297	173,356	11/06/2019	11/20/2049
86213A-AB-5	STR 2013-3A A2				1.E FE	16,165,287	103.4510	16,726,048	16,168,087	16,167,328		(640)			5.280	5.330	MON	26,085	842,357	03/29/2016	11/20/2043
86213B-AB-3	STR 2014-1A A2				1.E FE	14,219,900	105.2720	14,609,275	13,877,645	14,086,021		(62,307)			5.000	4.590	MON	21,202	693,882	12/03/2018	04/20/2044
86213C-AB-1	STR 2015-1A A2				1.E FE	25,937,697	103.9640	26,628,457	25,613,152	25,844,842		(53,332)			4.170	4.000	MON	32,635	1,068,068	11/06/2017	04/20/2045
864662-AR-2	SUDSM 2013-1A CR			2	1.D FE	3,000,000	99.2680	2,978,050	3,000,000	3,000,000					2.667	2.730	JAJO	16,896	115,151	04/03/2017	01/17/2026
869504-AC-4	SPSS 2011-1A B				2.B FE	4,442,038	118.3190	5,255,867	4,442,118	4,442,226		(753)			7.680	7.950	MON	15,162	341,155	10/24/2011	11/15/2058
87159Q-AW-8	SYMP 2014-14A E			2	4.A FE	1,248,750	84.9730	1,062,158	1,250,000	1,252,499		2,499			4.828	7.380	JAJO	13,246	75,428	12/26/2017	07/14/2026
87233G-AA-8	TCP 2016-1A A1ST				1.A FE	13,350,000	100.0360	13,354,855	13,350,000	13,350,000					2.266	2.330	MJSD	14,288	385,508	05/01/2017	12/15/2028
87233G-AC-4	TCP 2016-1A A1SF				1.A FE	10,000,000	100.2290	10,022,914	10,000,000	10,000,000					3.500	3.540	MJSD	16,528	350,000	11/22/2016	12/15/2028
87233G-AE-0	TCP 2016-1A A1J				1.A FE	8,000,000	99.2790	7,942,290	8,000,000	8,000,000					2.516	2.590	MJSD	9,507	251,294	05/01/2017	12/15/2028
87233G-AG-5	TCP 2016-1A A2				1.C FE	11,000,000	99.6740	10,964,137	11,000,000	11,000,000					3.216	3.310	MJSD	16,708	423,598	05/01/2017	12/15/2028
87244B-AA-6	TGIF 2017-1A A2				4.B FE	4,650,000	80.9710	3,765,152	4,650,000	4,650,000					6.202	6.200	JAJO	48,867	288,393	02/23/2017	04/30/2047

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87249F-AE-4	TICP 2018-3R B				1.B FE	22,000,000	97.4370	21,436,103	22,000,000	22,000,000					1.568	4.100	JAJO	69,967	590,114	04/05/2018	04/20/2028
87249F-AG-9	TICP 2018-3R C				1.F FE	8,002,000	97.1100	7,770,713	8,002,000	8,002,000					2.018	4.540	JAJO	32,751	251,150	04/05/2018	04/20/2028
87249T-AE-4	TICP 2018-IIA A2				1.B FE	1,500,000	97.2330	1,458,498	1,500,000	1,500,000					1.468	4.000	JAJO	4,466	38,714	03/21/2018	04/20/2028
87249T-AG-9	TICP 2018-IIA B				1.F FE	15,000,000	95.2620	14,289,237	15,000,000	15,000,000					1.868	4.400	JAJO	56,830	447,976	03/21/2018	04/20/2028
87249X-AA-3	THLLS 2019-2A A1			2	1.A FE	74,150,000	99.2380	73,584,695	74,150,000	74,150,000					2.017	1.640	JAJO	315,856	2,647,834	08/16/2019	10/17/2031
87250L-AA-5	THLLS 2019-1A A			2	1.A FE	75,738,000	99.4450	75,329,436	75,750,000	75,738,772		772			1.936	1.220	JAJO	317,890	2,328,306	05/18/2020	04/15/2030
87276V-AA-3	TRTX 2019-FL3 A			4	1.A FE	3,433,219	99.1170	3,478,991	3,510,000	3,436,859		3,641			1.302	1.930	MON	2,159	19,500	07/23/2020	10/15/2034
87276V-AC-9	TRTX 2019-FL3 AS			4	1.A FE	3,590,000	99.7370	4,288,697	4,300,000	3,630,480		40,480			1.602	6.160	MON	3,254	56,814	04/28/2020	09/15/2034
87276V-AE-5	TRTX 2019-FL3 B			4	1.D FE	196,000	98.0310	196,062	200,000	196,060		60			2.002	2.520	MON	189	305	11/30/2020	10/15/2034
87276V-AG-0	TRTX 2019-FL3 C			2	1.G FE	10,291,375	97.0950	10,000,778	10,300,000	10,291,520		145			2.252	2.330	MON	10,311	279,445	11/30/2020	09/15/2034
87342R-AC-8	BELL 2016-1A A23				2.B FE	129,817,526	108.2870	140,600,653	129,840,750	129,820,457		2,012			4.970	5.060	FMAN	645,309	6,428,506	04/14/2020	05/25/2046
87342R-AD-6	BELL 2018-1A A2I			4	2.B FE	10,143,000	101.9270	11,487,173	11,270,000	10,188,169		53,412			4.318	8.360	FMAN	48,664	364,979	03/19/2020	11/25/2048
87342R-AE-4	BELL 2018-1 A2II				2.B FE	19,600,000	110.6920	21,695,632	19,600,000	19,600,000					4.990	5.020	FMAN	97,804	968,240	11/14/2018	11/25/2048
87404L-AA-0	TLWND 2019-1 A			2	2.B FE	53,171,814	92.3460	57,168,136	61,906,456	53,187,472		412,758	6,233,145		3.967	4.400	MON	109,148	2,330,484	10/06/2020	12/15/2044
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS				1.D FE	498,400	125.2610	626,305	500,000	498,500		30			4.270	4.280	MN	2,728	21,350	05/03/2017	05/15/2047
87970U-AQ-9	TELOS 2014-6A E				5.A FE	1,130,000	65.9560	1,319,110	2,000,000	1,349,081		58,197			5.217	18.640	JAJO	22,031	128,900	02/16/2016	01/17/2027
87970U-AS-5	TELOS 2014-6A A1R				1.A FE	188,409	99.9290	188,039	188,173	188,365		191			1.487	2.700	JAJO	5,898	4,856	02/08/2018	01/17/2027
88315L-AC-2	TMCL 2019-1A A			2	1.F FE	35,243,527	101.4930	36,510,416	35,973,334	35,264,960		56,229			3.960	4.560	MON	43,528	1,322,408	04/29/2020	04/20/2044
88315L-AE-8	TMCL 2020-1A A			4	1.F FE	41,484,928	103.1200	42,786,506	41,491,957	41,484,517		(170)			2.730	2.720	MON	94,394	377,621	08/04/2020	08/21/2045
88315L-AG-3	TMCL 2020-2A A			4	1.F FE	33,831,691	101.6900	34,413,691	33,841,765	33,832,015		(315)			2.100	2.120	MON	21,715	174,069	09/08/2020	09/20/2045
88576N-AJ-7	HENDR 07-1A				1.A FE	526,986	95.7300	591,770	618,165	597,504		58,607			0.358	1.100	MON	99	5,280	10/02/2012	03/15/2042
88576N-AP-3	HENDR 2007-3A A1				1.E FE	13,898,769	122.6730	16,799,727	13,694,723	13,870,744		(26,351)			6.150	6.030	MON	45,953	842,200	11/16/2015	10/15/2048
88576R-AA-7	321 HENDERSON REC III CL A				1.A FE	14,168,779	113.6100	16,101,485	14,172,600	14,173,692		(5,522)			6.190	6.360	MON	38,990	877,289	03/06/2008	01/15/2044
88576U-AA-0	HENDR 2008-2A				1.A FE	8,050,564	119.5410	9,627,808	8,053,980	8,054,069		(1,931)			6.270	6.450	MON	22,444	504,985	05/02/2008	12/15/2030
88576U-AB-8	HENDR 2008-2B				1.E FE	2,192,214	141.4250	3,102,865	2,194,000	2,192,973		53			8.630	8.980	MON	8,415	189,342	05/02/2008	11/15/2033
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A				1.A FE	6,490,073	136.2390	9,756,701	7,161,460	6,608,532		82,555			8.000	10.320	MON	25,463	572,917	12/05/2008	06/15/2045
88576X-AA-4	HENDR 2010-1A A			4	1.A FE	950,454	111.9480	1,017,587	908,982	948,944		(6,579)			5.560	3.270	MON	2,246	37,905	04/08/2020	07/15/2059
88576X-AB-2	HENDR 2010-1A B				1.A FE	2,502,622	120.0050	3,004,709	2,503,820	2,503,945		(1,400)			9.310	9.710	MON	10,360	233,106	04/15/2010	07/15/2061
88606W-AA-0	TBOLT 2017-A A				1.G FE	934,519	97.0340	906,839	934,558	934,559		(184)			4.212	4.210	MON	4,811	39,318	04/25/2017	05/17/2032
88708L-AA-1	TIMBR A A			4	3.B FE	2,093,262	96.0370	2,407,552	2,506,900	2,168,544		91,747			0.436	2.580	MON	122	23,256	03/09/2015	06/28/2036
88713X-AA-8	TIMBERLINE CAPITAL TRUST				1.A FE	50,000,000	100.4370	50,218,592	50,000,000	50,000,000					7.250	7.440	MJSD	120,833	3,625,000	05/01/2017	03/20/2043
89613F-AA-6	TAH 2017-SFR2 A				1.A FE	11,841,333	103.3050	12,294,265	11,900,939	11,868,351		10,304			2.928	3.060	MON	39,686	352,040	12/11/2017	01/17/2036
89655Y-AA-4	TRL 2009-1A A				2.A FE	6,564,358	111.7360	6,683,405	5,981,425	6,414,976		(103,980)			6.657	4.960	MON	19,910	394,426	08/24/2018	11/16/2039
89854D-A*-2	TSGE 2017-1 NOTE			2	2.A PL	40,000,000	104.3060	41,722,543	40,000,000	40,000,000					6.250	6.240	MON	62,500	2,500,000	07/05/2017	09/22/2031
89989F-AA-2	TURBN 2013-1A A			1,2	2.A FE	40,469,756	81.0070	40,979,270	50,587,195	40,469,756		58,823	9,696,654		5.125	5.320	MON	129,630	2,592,594	11/27/2013	12/13/2048
89989F-AB-0	TURBN 2013-1A B			1,2	3.A FE	835,034	69.0060	1,047,487	1,517,968	835,034		1,875	660,099		6.375	6.730	MON	4,839	96,770	11/27/2013	12/13/2048
90139A-AA-0	CL-DAL 2020 A			4	2.C PL	175,858,576	103.1210	181,347,907	175,858,576	175,858,576					4.250	4.330	MON	351,992	2,881,744	08/20/2020	12/15/2045
90139A-AB-8	CL-DAL 2020 B			4	3.A PL	11,924,370	104.1400	12,418,048	11,924,370	11,924,370					7.250	7.490	MON	61,907	203,538	08/20/2020	12/15/2045
90352W-AA-2	STEAM 2018-1 A1				1.F FE	2,608,544	103.1320	2,690,247	2,608,547	2,608,667		(1,147)			3.783	3.840	MON	1,645	98,681	05/02/2018	04/25/2048
91531U-AA-8	UMPT 2019-ST1 A				2.B FE	1,813,690	100.9270	1,820,264	1,803,545	1,812,350		(6,366)			4.000	3.780	MON	3,206	60,118	03/11/2020	07/15/2025
91679R-AA-7	UPSPT 2020-ST3 A				2.C FE	4,719,793	101.8170	4,805,551	4,719,793	4,719,793					3.350	3.350	MON	4,831	124,734	03/05/2020	04/20/2028
91823A-AH-4	VBTOW 2018-1A D				2.B FE	500,000	102.1470	510,735	500,000	500,000					4.122	4.190	MON	916	20,610	02/12/2018	02/15/2048
91823A-AJ-0	VBTOW 2018-1A F				3.C FE	3,950,000	102.7470	4,058,507	3,950,000	3,950,000					5.250	5.370	MON	9,217	207,375	02/12/2018	02/15/2048
91823A-AN-1	VBTOW 2020-1A C2			4	1.F FE	10,000,000	105.0750	10,507,500	10,000,000	10,000,000					3.031	3.070	MON	13,471	165,863	05/12/2020	06/15/2050
91823A-AQ-4	VBTOW 2020-1A D			4	2.B FE	2,500,000	104.1260	2,603,150	2,500,000	2,500,000					4.090	4.160	MON	4,544	55,953	05/12/2020	06/15/2050
91823A-AS-0	VBTOW 2020-1A F			4	3.C FE	31,000,000	107.9670	33,469,770	31,000,000	31,000,000					6.657	6.860	MON	91,719	1,129,286	05/12/2020	06/15/2050
92212K-AA-4	VDC 2019-1A A2			2	1.G FE	1,134,667	104.8970	1,190,231	1,134,667	1,134,667					3.188	3.230	MON	1,608	36,173	07/30/2019	07/15/2044
92329J-BA-6	VENTR 2012-12A BRR				1.B FE	965,000	97.6260	976,257	1,000,000	971,422		3,206			1.424	2.780	FMAN	1,345	22,721	12/21/2018	02/28/2026
92329J-BC-2	VENTR 2012-12A CRR				1.E FE	2,000,000	95.5210	1,910,413	2,000,000	2,000,000					1.824	1.860	FMAN	3,446	53,597	02/14/2018	02/28/2026
92329X-AS-7	VENTR 2014-16A BRR				1.A FE	13,920,075	98.2480	13,705,603	13,950,000	13,923,875		1,844			1.486	1.570	JAJO	44,941	365,972	12/11/2018	01/15/2029
92329X-AU-2	VENTR 2014-16A CRR				1.E FE	17,850,000	95.6840	17,079,542	17,850,000	17,850,000					1.886	4.080	JAJO	72,975	540,876	01/18/2018	01/15/2029
92329Y-AN-6	VENTR 2014-17A BRR				1.A FE	34,500,000	98.5540	34,001,178	34,500,000	34,500,000					1.636	4.170	JAJO	122,357	957,704	04/02/2018	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR				1.D FE	19,500,000	96.4110	18,800,067	19,500,000	19,500,000					2.086	4.620	JAJO	88,171	630,523	04/02/2018	04/15/2027
92330K-AA-1	VENTR 2015-20A E1			2	4.B FE	990,000	81.9350	819,347	1,000,000	995,578		933			5.236	5.510	JAJO	11,347	64,360	12/26/2017	04/15/2027
92940V-AA-9	WRG 2017-1 A				1.F PL	1,061,319	100.0620	1,061,801	1,061,137	1,061,269		(1,860)			4.458	4.440	MON	2,102	47,306	01/09/2019	03/15/2026
92940V-AB-7	WRG 2017-1 B				2.B PL	533,853	100.0620	534,191	533,858	533,881		(1,375)			5.926	5.920	MON	1,406	31,636	09/13/2017	03/15/2026

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92978J-AH-6	WSLT 2006-1 B				1.C FE	262,925	92.1160	376,776	409,023	297,283		18,903			0.454	10.000	JAJO	351	6,205	08/13/2009	04/25/2040
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)				2.B	899,669	105.2940	947,298	899,669	899,707					5.440	5.440	MON	2,175	48,941	03/28/2012	06/30/2033
94354K-AA-8	WAAV 2019-1 A			2	2.A FE	50,375,989	97.8390	49,922,038	51,024,681	50,386,441		15,771			3.597	3.870	MON	81,571	1,585,929	12/18/2020	09/15/2044
94949L-AN-0	WELF 2016-2A A2R				1.C FE	17,000,000	97.9600	16,653,117	17,000,000	17,000,000					1.798	3.690	JAJO	61,994	495,640	10/26/2018	10/20/2028
94950H-AE-5	WELF 2017-3A B			4	1.F FE	1,000,000	97.2070	972,071	1,000,000	1,000,000					2.167	2.160	JAJO	4,576	33,272	12/07/2017	01/17/2031
94950H-AG-0	WELF 2017-3A C			4	2.C FE	1,000,000	92.2860	922,855	1,000,000	1,000,000					2.967	2.960	JAJO	6,265	41,450	12/07/2017	01/17/2031
94984G-AA-5	WFMBS 2006-AR12 1A				1.D FM	36,370	94.6060	36,604	38,691	36,379		9			2.935	3.750	MON	95		12/01/2020	09/25/2036
95058X-AC-2	WEN 2015-1A A23				2.B FE	80,654,809	102.0840	82,433,532	80,750,688	80,674,264		13,291			4.497	4.590	MJSD	161,394	3,606,858	04/06/2020	06/15/2045
95058X-AE-8	WEN 2018-1A A2II				2.B FE	1,940,000	106.2340	2,060,940	1,940,000	1,940,000					3.884	3.880	MJSD	3,349	75,350	12/06/2017	03/15/2048
95058X-AG-3	WEN 2019-1A A2I			2	2.B FE	5,790,000	106.5330	6,168,261	5,790,000	5,790,000					3.783	3.830	MJSD	9,735	219,036	06/13/2019	06/15/2049
96928*-CH-8	CTL - WALGREENS POOL III				2.B	13,730,763	112.5920	15,459,672	13,730,763	13,730,763					6.610	6.610	MON	115,972	980,383	10/14/2009	11/15/2034
96928*-DL-8	CTL - WALGREENS (WINCHESTER VA)				2.B	2,730,425	110.3040	3,011,772	2,730,425	2,730,469					6.170	6.170	MON	7,487	168,467	09/27/2010	07/15/2035
96928*-DM-6	CTL - OAKWOOD HEALTHCARE (DEARBORN				1.C	3,871,067	116.1580	4,457,699	3,837,603	3,859,269		(2,711)			6.500	6.420	MON	11,086	250,211	11/15/2010	10/15/2030
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)				2.B	2,180,258	110.5770	2,410,856	2,180,258	2,180,258					5.440	5.440	MON	5,271	118,606	11/07/2011	10/15/2031
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	15,552,949	102.6860	15,967,673	15,550,000	15,552,160		(789)			2.841	2.860	MJSD	117,807		10/29/2020	12/05/2050
979888-AE-4	WDMNT 2018-4A B				1.C FE	16,500,000	98.0400	16,176,527	16,500,000	16,500,000					1.918	3.620	JAJO	64,186	501,138	03/29/2018	04/20/2030
97988A-AL-3	WDMNT 2017-3A A1R			4	1.A FE	54,000,000	99.4010	53,676,518	54,000,000	54,000,000					1.898	1.720	JAJO	207,873	810,186	02/20/2020	04/20/2032
97988Q-AC-8	WDMNT 2017-2A B			2	1.C FE	24,490,500	99.6060	24,403,487	24,500,000	24,491,823		167			2.567	2.640	JAJO	131,062	915,019	03/26/2019	07/18/2028
97988Q-AE-4	WDMNT 2017-2A C			2	1.F	13,735,750	96.6480	13,240,771	13,700,000	13,718,831		(14,473)			3.267	3.320	JAJO	93,267	609,428	12/11/2017	07/18/2028
97988Q-AG-9	WDMNT 2017-2A D				2.C FE	3,436,272	97.7580	3,392,213	3,470,000	3,454,051		4,815			4.667	4.870	JAJO	33,744	203,883	05/25/2017	07/18/2028
97988W-AJ-0	WDMNT 2020-7A C				1.F FE	1,150,000	100.0000	1,150,000	1,150,000	1,150,000					4.030	4.000	JAJO	1,802		11/20/2020	01/15/2032
98371#-AA-9	HOME DEPOT PASSTHROUGH CERTIFICATES				1.C	2,516,738	107.7660	2,712,183	2,516,738	2,516,793					5.840	5.840	MON	6,532	146,978	11/13/2002	01/15/2024
BANODK-QE-5	HAIL 2016-1 A A			4	3.A FE	2,694,313	93.0000	2,505,779	2,694,386	2,694,364		(414)			4.000	4.000	MON	4,790	114,331	06/22/2016	07/15/2041
BANODK-QF-2	HAIL 2016-1 B B			4	3.C FE	606,988	75.0000	455,141	606,854	606,854		(2,608)			5.682	5.670	MON	1,533	36,311	06/22/2016	07/15/2041
BANOHN-QA-3	ICONX 2012-1A A1				4.C FE	4,500,000	55.5000	2,775,000	5,000,000	5,000,000		95,352			3.714	28.390	JAJO		506,679	08/14/2017	01/20/2043
12701#-AA-1	CRG 2017-1 A				1.G PL	1,790,559	100.0000	1,763,841	1,763,841	1,790,559					4.700	4.690	JAJO	18,653	83,140	07/19/2017	01/10/2024
BANOKY-XE-9	HAIL 2017-1 A				3.A FE	395,278	93.0000	369,972	397,819	395,485		437			4.000	4.050	MON	39,932	24,393	11/07/2017	11/15/2037
BANOKY-XF-6	HAIL 2017-1 B				3.C FE	1,195,126	75.0000	896,353	1,195,137	1,195,126		(40)			4.682	4.650	MON	29,018	59,777	11/07/2017	11/15/2037
12701#-AB-9	CRG 2018-1 A			4	1.G PL	4,117,647	100.2500	4,065,634	4,055,495	4,117,647					5.300	5.290	JAJO	48,362	216,746	06/12/2018	01/10/2024
00455*-AB-6	ACE CREDIT FUND LP			4	1.G PL	29,771,509	108.6710	32,352,944	29,771,509	29,771,509					4.800	4.790	JAJO	1,148,308	261,195	07/18/2018	07/18/2068
G2950*-12-5	AA INFRASTRUCTURE DEBT FUND 1 LLC			4	5.B GI	17,941,477	97.1740	17,434,372	17,941,477	17,941,477					6.000	6.000	MN	940,863	428,373	03/10/2020	11/20/2068
31745#-AA-9	FCI 2018-1			4	1.D PL	7,000,000	105.1570	7,360,966	7,000,000	7,000,000					5.750	5.700	MON	33,542	693,304	10/22/2019	11/15/2030
BANOSR-WG-4	HERTZ VEHICLE FINANCING II LP			4	4.B FE	3,000,000	95.0000	2,850,000	3,000,000	3,000,000					3.646	3.640	MON	62,466	77,664	01/31/2019	03/31/2021
BANOVA-YF-5	PK AIRFINANCE SUBORDINATED USD				6. Z	8,191,064	90.7000	7,429,295	8,191,064	7,429,295	(761,769)				10.247	10.240	MJSD	422,030		06/23/2020	12/31/2049
69346Y-AF-0	PK AIRFINANCE 2019 B-F			4	1.F FE	28,106,095	92.3290	25,950,043	28,106,095	28,106,095					3.433	3.430	MJSD	485,192	639,405	12/11/2019	12/31/2049
69346Y-AH-6	PK AIRFINANCE 2019 C-F			4	2.B FE	3,782,038	183.7130	6,948,105	3,782,038	3,782,038					4.433	4.430	MJSD	84,304	83,838	12/11/2019	12/31/2049
BANOVU-VQ-0	TMCAT 2019-A A			4	5.B GI	212,178	100.0000	212,178	212,178	212,178					5.253	5.250	MON	929	6,585	12/11/2020	01/01/2025
BANOVU-VR-8	TMCAT 2019-A B			4	5.B GI	41,067	100.0000	41,067	41,067	41,067					5.667	5.660	MON	194	1,325	12/11/2020	01/01/2025
BANOVU-VS-6	TMCAT 2019-A C			4	5.B GI	20,533	100.0000	20,533	20,533	20,533					6.353	6.350	MON	109	1,612	12/11/2020	01/01/2025
69346Y-AK-9	PK AIRFINANCE 2019 D-F			4	3.B FE	2,467,581	46.1970	1,139,954	2,467,581	2,467,581					6.433	6.430	MJSD	79,817	79,376	12/11/2019	12/31/2049
BANOXQ-9P-4	STONE RIDGE FACILITY				1.D FE	28,051	100.0000	28,051	28,051	28,051					1.897	1.890	MON	116	597	03/06/2020	12/21/2030
BANOYZ-BX-3	CERBERUS FSBA LEVERED LLC A-T				1.C FE	1,994,000	100.0000	2,000,000	2,000,000	1,994,481		481			3.736	3.800	JAJO	48,874		06/09/2020	07/15/2029
BCC2CS-Q4-5	PROP 2017-1 A				2.B FE	3,669,595	86.0000	3,155,113	3,668,736	3,666,603		128			5.300	5.220	MON	16,204	196,720	02/09/2017	03/15/2042
BCC2CS-Q6-0	PROP 2017-1 B				3.B FE	915,150	42.0000	387,698	923,091	916,548		1,842			6.900	7.180	MON	13,434	61,784	02/09/2017	03/15/2042
96928*-BX-4	CTL - WALGREENS				2.B	9,118,647	113.7920	10,376,244	9,118,628	9,118,647					6.900	6.900	MON	32,680	622,212	08/14/2009	01/15/2035
96928*-CF-2	CTL - WALGREENS POOL II				2.B	2,960,897	113.5340	3,361,624	2,960,897	2,960,897					6.800	6.800	MON	25,727	184,559	10/13/2009	06/15/2034
96928*-DD-6	CTL - WALGREENS				2.B	1,768,739	112.4970	1,989,777	1,768,739	1,768,739					6.540	6.540	MON	5,141	115,676	06/17/2010	10/15/2034
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 REST				1.F FE	8,491,845	111.4120	9,461,531	8,492,358	8,491,905		19			5.140	5.260	MON	19,400	435,787	02/12/2016	11/15/2052

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)				1.B	1,244,217	104.6840	1,294,729	1,236,795	1,241,284		(1,765)			4.090	3.930	MON	2,248	50,585	12/03/2012	07/15/2025
04650U-AA-6	AT FDG NT ISSUER LLC 4.25 23SEP27				1.F PL	43,560,013	94.3820	41,112,782	43,560,013	43,560,013					4.250	4.250	MJSD	82,280	1,851,301	05/17/2013	08/15/2027
04650U-AB-4	AT FDG NT ISSUER LLC 6.125 23SEP27				3.C PL	8,140,940	87.0300	7,085,065	8,140,940	8,140,940					6.125	6.120	MJSD	22,161	498,633	05/17/2013	08/15/2027
221002-9A-8	CORVIAS MGMT FEE 6.25 01JAN44 RESTR			1,2	1.C	49,598,915	114.8080	56,943,381	49,598,915	49,598,915					6.250	6.250	JD	1,808,294	3,386,234	10/02/2013	12/01/2043
05580N-AA-4	BRAD 2014-1 RESECURITI 0.00 12MAR21				2.B PL	8,659,723	98.2500	8,508,178	8,659,723	8,659,723					4.213	4.210	MON	19,255	335,847	11/19/2014	03/12/2026
45112A-AB-3	ICON BRAND HLDGS LLC 4.229 25JAN43				2.B FE	5,400,000	84.5000	4,450,000	10,000,000	5,400,000		23,939	3,648,449		3.714	5.780	JAJO	70,167	323,202	08/17/2017	01/25/2043
G06816-AC-9	AVERY 2014-1X F				5.B FE	2,492,076	18.2410	927,695	5,085,870	2,492,076		101,192	808,783		6.794	24.620	JAJO	237,953	176,471	04/01/2016	04/25/2026
G0419R-AA-6	ANCHF 2016-4X A				1.A FE	2,332,375	100.4190	2,359,835	2,350,000	2,336,167		2,399			3.500	3.700	FA	31,072	82,250	07/21/2017	02/15/2035
03766#-AA-2	AASET 2014-1 AR				1.F FE	75,770,033	95.3240	72,544,474	76,103,372	75,820,342		60,339			4.067	4.360	MON	161,509	3,066,511	06/01/2020	01/15/2043
03766#-AB-0	AASET 2014-1 CR				3.B FE	9,160,224	52.6800	4,825,583	9,160,224	9,160,224					7.350	7.930	MON	273,751	430,041	12/29/2017	01/15/2043
30292*-AA-2	CTL - FBI BRONX TRUST 2018				1.B PL	15,858,926	108.5420	17,213,401	15,858,722	15,858,926					3.810	3.810	MON	29,056	627,354	01/26/2018	07/15/2033
89255#-AA-9	VUMC 2018-1 LOAN				1.F PL	116,000,000	127.7360	148,173,917	116,000,000	116,000,000					4.920	5.020	MON	475,600	5,707,200	06/07/2018	07/01/2048
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FUNDED				1.E	32,834,794	116.9970	38,415,567	32,834,794	32,834,794					4.576	4.570	MON	212,828	1,343,180	07/03/2019	03/15/2040
BGH6C8-UB-5	CLOUD HQ 2019-1 A2			4	1.E PL	73,846,047	107.2910	79,230,180	73,846,047	73,846,047					3.410	3.440	MON	209,820	2,093,738	10/30/2019	07/15/2040
83608@-AA-8	CTL - AMAZON OFFICE (WA)			4	1.D IF	7,865,296	102.1470	8,034,162	7,865,296	7,865,296					3.018	3.010	MON	29,020	377,645	12/20/2019	12/17/2024
BGH6M6-92-2	FINANCIAL INSTITUTION NOTE SECURITIZATI			4	1.D PL	58,000,000	99.9500	57,971,000	58,000,000	58,000,000					5.000	5.170	AO	618,309	1,264,722	04/22/2020	10/15/2038
056143-AA-8	BBAIR 2007-1X G1				2.B	653,791	100.0000	770,873	770,873	696,509		17,931			0.550	6.030	MON	4,527		05/01/2017	11/14/2033
G2950*-AA-7	AA INFRASTRUCTURE DEBT FUND 1 LTD				1.G PL	11,334,618	97.1740	11,014,252	11,334,618	11,334,618					1.874	1.870	FMAN	117,889		12/16/2020	11/01/2034
G7256K-AB-0	PROP 2017-1 A				2.B FE	3,316,008	86.0000	2,841,113	3,303,619	3,312,166		(3,810)			5.300	5.110	MON	7,782	178,515	07/12/2017	03/15/2042
00037U-AA-8	AASET 2018-3 A		D		2.A FE	109,592,183	95.3240	104,467,214	109,592,183	109,592,183					4.460	4.550	MON	257,923	4,799,389	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C		D		5.B FE	2,866,055	52.6800	3,716,863	7,055,582	2,866,055			4,189,527		6.901	6.900	MON	21,640	164,741	11/02/2018	12/15/2038
001406-AA-5	AIM 2015-1A A1		D		3.C FE	16,099,429	79.0630	17,629,730	22,298,332	16,099,429		(4,004)	6,232,714		4.213	4.170	MON	223,088	939,444	10/04/2018	02/15/2040
001626-BC-3	ALM 2016-19A A2RB		D		1.C FE	1,998,000	100.5000	2,010,000	2,000,000	1,998,239		239			1.786	1.800	JAJO	7,743	28,580	02/21/2020	04/15/2029
001626-BE-9	ALM 2016-19A BR2		D		1.F FE	6,200,000	97.2940	6,032,222	6,200,000	6,200,000					2.236	2.230	JAJO	30,049	105,647	02/21/2020	04/15/2029
001626-BG-4	ALM 2016-19A CR2		D		2.C FE	4,700,000	100.4810	4,722,626	4,700,000	4,700,000					3.236	3.230	JAJO	32,962	108,809	02/21/2020	04/15/2029
00164B-BJ-5	ALM 2013-7R2A BR2		D	4	1.F FE	1,000,000	96.0280	960,283	1,000,000	1,000,000					2.436	2.430	JAJO	5,145	35,893	09/25/2018	10/15/2027
00164B-BL-0	ALM 2013-7R2A CR2		D	4	2.C FE	1,000,000	100.4790	1,004,786	1,000,000	1,000,000					3.236	3.230	JAJO	6,833	44,026	09/25/2018	10/15/2027
00165K-AN-6	ALM 2016-18A BR		D	4	1.F FE	1,000,000	98.5320	985,316	1,000,000	1,000,000					2.486	2.480	JAJO	5,388	36,401	08/02/2018	01/15/2028
00165K-AQ-9	ALM 2016-18A CR		D	4	2.C FE	2,459,500	100.5040	2,512,588	2,500,000	2,466,222		5,036			3.236	3.820	JAJO	17,533	110,065	08/22/2019	01/15/2028
00166D-AC-5	ALM 2020-1A SUB		D		5.B GI	700,000	83.0970	581,682	700,000	700,000					12.000	11.990	JAJO	17,951	77,563	02/05/2020	10/15/2029
00166F-AJ-5	ALM 2020-1A B		D		1.F FE	4,800,000	99.2950	4,766,155	4,800,000	4,800,000					2.236	2.230	JAJO	23,264	87,088	02/05/2020	10/15/2029
00166F-AL-0	ALM 2020-1A C		D		2.C FE	3,900,000	100.4910	3,919,141	3,900,000	3,900,000					3.236	3.230	JAJO	27,352	97,606	02/05/2020	10/15/2029
00190Y-AX-3	ARES 2013-2A DR		D		2.C FE	1,000,000	100.0400	1,000,398	1,000,000	1,000,000					3.972	3.960	JAJO	7,172	50,483	06/09/2017	07/28/2029
006278-AN-5	ADML 2014-1A D1		D		2.A FE	1,500,000	99.5400	1,493,106	1,500,000	1,500,000					3.736	3.720	JAJO	12,145	73,664	06/06/2017	07/15/2026
008511-AE-7	AGL 2020-7A B		D		1.C FE	500,000	100.1310	500,655	500,000	500,000					2.649	2.640	JAJO	4,236		08/10/2020	07/15/2031
008511-AG-2	AGL 2020-7A C		D		1.F FE	300,000	100.0710	300,213	300,000	300,000					3.186	3.180	JAJO	3,057		08/10/2020	07/15/2031
008511-AJ-6	AGL 2020-7A D		D		2.C FE	300,000	100.2230	300,668	300,000	300,000					4.636	4.630	JAJO	4,431		08/10/2020	07/15/2031
00900L-AK-0	AIMCO 2015-AA DR		D	4	2.B FE	1,000,000	94.5080	945,084	1,000,000	1,000,000					2.686	2.680	JAJO	5,822	38,435	12/12/2017	01/15/2028
033296-AJ-3	ANCHF 2015-1A BRV		D		1.D FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					4.650	4.650	JAJO	19,763	46,371	06/27/2019	07/28/2037
033296-AL-8	ANCHF 2015-1A CRV		D		1.G FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					5.650	5.650	JAJO	24,013	56,343	06/27/2019	07/28/2037
033296-AN-4	ANCHF 2015-1A DRV		D		2.C FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					6.750	6.750	JAJO	28,688	67,313	06/27/2019	07/28/2037
03330P-AJ-8	ANCHF 2018-5A BR		D		1.D FE	2,000,000	100.5000	2,010,000	2,000,000	2,000,000					3.370	3.360	JAJO	12,357	4,306	09/17/2020	04/25/2036
03665A-AB-3	ANTR 2017-2A B		D	4	1.C FE	1,000,000	97.2150	972,154	1,000,000	1,000,000					1.968	1.960	JAJO	3,991	30,879	11/09/2017	01/20/2030
03665A-AC-1	ANTR 2017-2A C		D	4	1.F FE	1,000,000	97.9360	979,356	1,000,000	1,000,000					2.568	2.560	JAJO	5,208	36,962	11/09/2017	01/20/2030
03665A-AD-9	ANTR 2017-2A D		D	4	2.C FE	1,000,000	92.8150	928,151	1,000,000	1,000,000					3.768	3.760	JAJO	7,641	49,129	11/09/2017	01/20/2030
03665J-AE-8	ANTR 2017-1A C		D	4	1.F FE	10,835,770	97.2440	10,696,807	11,000,000	10,848,643		12,873			3.318	3.680	JAJO	93,034	425,500	03/10/2020	07/20/2028
03665J-AG-3	ANTR 2017-1A D		D	4	2.C FE	14,464,483	97.0450	14,556,720	15,000,000	14,558,779		43,986			4.418	5.230	JAJO	160,323	725,487	03/10/2020	07/20/2028
04018B-AE-7	ARES 2020-55A C		D		1.F FE	503,250	100.5620	502,809	500,000	503,250					3.636	3.500	JAJO	3,940		10/26/2020	04/15/2031
05071T-AC-3	AUDAX 2019-2A B		D	4	1.F FE	2,500,000	100.7000	2,517,498	2,500,000	2,500,000					4.165	4.160	JAJO	36,242	119,019	11/13/2019	10/22/2029
05072L-AA-3	AUDAX 2020-1A A		D		1.A FE	3,979,992	99.6050	3,984,192	4,000,000	3,982,103		2,111			1.828	1.920	JAJO	14,830	74,905	02/06/2020	01/20/2030

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05072L-AC-9	AUDAX 2020-1A B		D		1.C FE	1,000,000	100.2330	1,002,327	1,000,000	1,000,000					2.718	2.710	JAJO	5,512	24,734	02/06/2020	01/20/2030
05072L-AE-5	AUDAX 2020-1A C		D		1.F FE	1,000,000	98.6560	986,558	1,000,000	1,000,000					3.818	3.810	JAJO	7,743	32,159	02/06/2020	01/20/2030
05072L-AG-0	AUDAX 2020-1A D		D		2.A FE	1,000,000	98.1470	981,471	1,000,000	1,000,000					4.818	4.810	JAJO	9,771	38,909	02/06/2020	01/20/2030
05400E-AB-0	AVOLON 2016 SECURED NOTES		D		1.G PL	69,801,623	99.7040	69,597,660	69,804,160	69,748,499		(54,132)			3.388	3.388	MON	105,831	2,364,744	02/15/2018	09/15/2021
05551C-AA-3	BIBCARD 2019-1		D	4	2.A FE	88,851,881	106.6540	94,763,654	88,851,881	88,851,881					3.500	3.540	JAJO	725,624	2,984,081	10/22/2019	01/07/2030
05585J-AG-5	BSPRT 2018-FL3 C		D	2	1.G FE	2,011,250	95.2300	1,904,597	2,000,000	2,008,123		4,785			2.708	7.580	MON	2,558	64,743	06/26/2019	03/15/2028
05586A-AE-8	BSPRT 2018-FL4 B		D		1.D FE	13,650,000	96.4980	13,171,916	13,650,000	13,650,000					1.758	1.710	MON	11,336	310,393	09/27/2018	09/15/2035
05586A-AG-3	BSPRT 2018-FL4 C		D		1.G FE	11,000,000	94.7450	10,421,915	11,000,000	11,000,000					2.258	2.300	MON	9,662	305,897	09/27/2018	09/17/2035
06762C-AJ-7	BABSN 2020-2A D		D		2.C FE	1,000,000	100.4740	1,004,744	1,000,000	1,000,000					4.450	4.440	JAJO	6,428		09/29/2020	10/15/2033
08866T-AA-0	BIB 2017-1 A		D	2	2.A FE	48,000,000	106.7020	51,216,835	48,000,000	48,000,000					4.080	4.140	JAJO	456,960	1,958,400	05/01/2017	04/07/2027
08866T-AB-8	BIB 2018-1 A		D		2.A FE	23,790,500	108.7100	25,873,090	23,800,000	23,791,655		1,066			4.180	4.250	JAJO	232,129	994,840	08/09/2019	04/07/2028
09075J-AE-9	BGCLO 19A		D		1.F FE	1,195,500	99.3090	1,191,712	1,200,000	1,195,642		142			3.200	3.270	MJSD	1,814	9,708	10/28/2020	06/15/2031
12482N-AA-9	CBAM 19-10A		D		1.A FE	955,000	100.0440	1,000,441	1,000,000	959,238		4,238			1.638	2.990	JAJO	3,322	10,782	04/22/2020	04/20/2032
12502Y-AP-8	CCRIN 2012-CA C		D		1.F FE	11,422,913	101.4690	11,578,999	11,411,310	11,417,084		(6,727)			4.750	4.790	MON	32,891	542,037	03/07/2018	07/10/2022
12518X-AL-1	CECLO 2013-19A C		D		2.B FE	1,158,750	96.2970	1,444,451	1,500,000	1,301,959		38,401			3.513	14.750	JAJO	9,369	68,666	01/22/2016	10/29/2025
12807C-AA-1	CAI 2020-1A A		D	4	1.F FE	80,239,370	101.5860	81,530,384	80,257,500	80,239,924		(1,582)			2.220	2.240	MON	30,682	524,617	09/01/2020	09/25/2045
14889H-AG-4	CRMN 2014-2A C		D		2.B FE	4,612,420	98.3250	5,329,237	5,420,000	4,892,820		57,384			3.717	8.970	JAJO	41,980	265,967	01/08/2016	10/18/2026
14889K-AQ-5	CRMN 2015-1A C1R		D		1.F FE	1,500,000	98.4490	1,476,740	1,500,000	1,500,000					2.165	2.150	JAJO	9,078	49,208	12/20/2017	04/22/2027
14889K-AU-6	CRMN 2015-1A DR		D		2.B FE	1,000,000	97.1270	971,273	1,000,000	1,000,000					3.015	3.000	JAJO	5,948	41,447	12/20/2017	04/22/2027
14918M-AU-7	CATLK 2015-2A DR		D	4	2.C FE	1,100,000	96.6310	1,062,943	1,100,000	1,100,000					4.336	4.320	JAJO	10,336	60,730	07/07/2017	07/15/2029
15672A-AA-0	CERB 2017-1A A		D		1.A FE	1,384,180	99.9500	1,442,639	1,443,358	1,389,286		15,275			1.986	3.190	JAJO	6,214	18,301	04/28/2020	04/15/2027
15672A-AC-6	CERB 2017-1A B		D		1.B FE	1,999,000	99.4050	1,988,098	2,000,000	1,999,395		(24)			2.586	2.590	JAJO	11,210	74,836	10/17/2019	04/15/2027
15673Y-AD-1	CERB 2019-1A B		D		1.C FE	2,000,000	99.6490	1,992,970	2,000,000	2,000,000					2.836	2.830	JAJO	16,247	79,919	03/27/2019	04/15/2031
15673Y-AE-9	CERB 2019-1A C		D		1.G FE	3,000,000	100.0820	3,002,451	3,000,000	3,000,000					3.936	3.930	JAJO	31,520	153,429	03/27/2019	04/15/2031
15673Y-AF-6	CERB 2019-1A D		D		2.C FE	1,000,000	99.2330	992,330	1,000,000	1,000,000					5.086	5.080	JAJO	11,022	62,835	03/27/2019	04/15/2031
22845X-AJ-9	CRNPT 2018-4A C		D		1.F FE	965,000	97.0800	970,801	1,000,000	967,278		2,278			2.118	2.770	JAJO	4,296	32,400	01/10/2020	04/20/2031
25255A-AA-4	DCF 2019-1A A		D		1.A FE	3,000,000	100.5000	3,015,000	3,000,000	3,000,000					4.600	4.590	JAJO	59,800	159,083	05/01/2019	07/25/2037
25255A-AB-2	DCF 2019-1A B		D		1.D FE	2,000,000	100.5000	2,010,000	2,000,000	2,000,000					5.200	5.190	JAJO	45,067	119,889	05/01/2019	07/25/2037
25255A-AC-0	DCF 2019-1A C		D		1.G FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					6.200	6.190	JAJO	26,867	71,472	05/01/2019	07/25/2037
25255A-AD-8	DCF 2019-1A D		D		2.C FE	975,000	100.5000	1,005,000	1,000,000	976,906		1,021			7.140	7.490	JAJO	30,940	82,308	05/01/2019	07/25/2037
25255C-AA-0	DCF 2020-3A A		D		1.A FE	5,225,000	100.5000	5,251,125	5,225,000	5,225,000					2.940	2.930	JAJO	35,844		09/16/2020	10/25/2038
25255C-AC-6	DCF 2020-3A B		D		1.D FE	3,950,000	100.5000	3,969,750	3,950,000	3,950,000					3.690	3.680	JAJO	34,010		09/16/2020	10/25/2038
25255C-AE-2	DCF 2020-3A C		D		1.G FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					4.540	4.530	JAJO	10,593		09/16/2020	10/25/2038
25255C-AG-7	DCF 2020-3A D		D		2.C FE	1,000,000	100.5000	1,005,000	1,000,000	1,000,000					6.140	6.130	JAJO	14,327		09/16/2020	10/25/2038
26827E-AA-3	ECAF 2015-1A A1		D		3.C FE	372,237	94.1440	358,505	380,805	376,223		6,012			3.473	5.060	MON	588	13,225	02/17/2016	06/15/2040
26827E-AE-5	ECAF 2015-1A B1		D		4.C FE	4,620,793	68.7490	3,221,455	4,685,822	4,651,640		30,260			5.802	6.770	MON	12,083	271,871	09/27/2018	07/15/2040
28622P-AG-8	AWPT 2017-6A C		D		1.F FE	1,990,000	100.0020	2,000,044	2,000,000	1,991,654		907			2.936	3.030	JAJO	16,680	81,952	02/06/2019	07/15/2029
28622Q-AE-1	AWPT 2014-2A CR		D	4	1.F FE	1,000,000	98.1210	981,206	1,000,000	1,000,000					2.436	2.430	JAJO	5,280	35,893	10/02/2017	10/15/2029
28622X-AG-1	AWPT 2018-9A D		D		2.C FE	955,000	98.7060	987,055	1,000,000	960,926		3,213			3.736	4.540	JAJO	8,097	49,110	01/04/2019	07/15/2031
28623A-AE-5	AWPT 2016-5A DR		D	4	2.C FE	1,000,000	94.1000	940,999	1,000,000	1,000,000					3.764	3.750	JAJO	9,140	48,914	09/20/2018	10/25/2031
29001L-AG-6	ELMW2 2019-2A C		D		1.F FE	1,753,750	100.1710	1,752,988	1,750,000	1,753,750					3.118	3.070	JAJO	11,066	42,539	12/16/2020	04/20/2031
29001L-AJ-0	ELMW2 2019-2A D		D		2.C FE	2,200,000	100.3030	2,206,659	2,200,000	2,200,000					4.168	4.160	JAJO	18,596	117,006	04/05/2019	04/20/2031
30258B-AA-9	FDF 2016-2A A		D		1.A FE	68,931,000	100.9540	69,658,295	69,000,000	68,960,469		7,621			4.285	4.360	MN	402,433	2,956,650	04/15/2016	05/12/2031
30258B-AC-5	FDF 2016-2A B		D		1.C FE	19,980,000	99.0430	19,808,676	20,000,000	19,990,747		462			5.285	5.360	MN	143,869	1,057,000	04/15/2016	05/12/2031
30258B-AE-1	FDF 2016-2A C		D		1.F FE	3,996,000	99.3930	3,975,702	4,000,000	3,998,931		(107)			6.285	6.380	MN	34,218	251,400	04/15/2016	05/12/2031
30258B-AG-6	FDF 2016-2A D		D		2.B FE	7,930,000	99.6130	7,969,050	8,000,000	7,949,817		7,310			7.700	8.020	MN	83,844	616,000	04/15/2016	05/12/2031
34955Y-AE-9	FCBSL 2018-1A B1R		D	4	1.C FE	965,000	100.5120	1,005,116	1,000,000	968,088		2,691			1.979	2.600	JAJO	3,848	30,793	11/13/2019	07/23/2031
37952U-AD-5	SEACO 2014-1A A1		D		1.G FE	4,907,307	100.0040	4,908,530	4,908,334	4,908,788		(1,324)			3.190	3.230	MON	6,089	223,965	07/23/2014	07/17/2024
38137H-CA-4	GLD11 2015-11A DR2		D		2.C FE	1,000,000	97.4100	974,104	1,000,000	1,000,000					2.617	2.610	JAJO	5,454	37,857	12/08/2017	01/18/2031
38172C-AN-5	GOCAP 2017-35A CR		D		1.F FE	2,100,000	99.7830	2,095,445	2,100,000	2,100,000					2.718	2.710	JAJO	11,576	80,815	06/24/2019	07/20/2029
38172C-AQ-8	GOCAP 2017-35A DR		D		2.C FE	2,000,000	95.9970	1,919,932	2,000,000	2,000,000					3.968	3.960	JAJO	20,293	102,313	06/24/2019	07/20/2029
38172X-AJ-8	GOCAP 2013-16A A2R		D	2	1.A FE	5,500,000	99.5990	5,477,940	5,500,000	5,500,000					2.064	2.120	JAJO	21,450	173,709	06/23/2017	07/25/2029
38172X-AL-3	GOCAP 2013-16A BR		D	2	1.C FE	12,750,000	99.6390	12,703,914	12,750,000	12,750,000					2.464	2.530	JAJO	59,359	454,681	06/23/2017	07/25/2029
38172X-AN-9	GOCAP 2013-16A CR		D	2	1.F FE	10,281,100	98.5700	10,103,444	10,250,000	10,274,196		(4,616)			3.214	3.250	JAJO	62,241	443,898	12/12/2017	07/25/2029
38174B-AN-5	GOCAP 2015-22A BR		D		1.C FE	973,750	100.5070	1,005,074	1,000,000	975,579		1,829			1.718	2.210	JAJO	3,484	28,344	01/07/2020	01/20/2031
38174X-AL-1	GOCAP 2017-19RA B		D		1.F FE	985,000	99.9990	999,991	1,000,000	987,503		1,371			2.764	3.060	JAJO	5,146	38,335	01/30/2019	07/26/2029
38174X-AN-7	GOCAP 2017-19RA C		D	4	2.C FE	2,211,750	95.9910	2,159,793	2,250,000	2,227,098		4,692			3.964	4.400	JAJO	16,602	113,555	04/27/2017	07/26/2029
38175J-AC-1	GOCAP 2013-17A A2R1		D	4	1.C FE	976,500	99.5950	995,945	1,000,000	978,673		1,923			2.359	2.800	JAJO	4,456	34,642	11/22/2019	10/25/2030

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38175L-AE-2	GOCAP 2014-18A CR		D		1.F FE	2,000,000	97.1280	1,942,562	2,000,000	2,000,000					2.814	2.800	JAJO	10,634	78,459	09/29/2017	10/25/2029
38175L-AG-7	GOCAP 2014-18A DR		D		2.C FE	1,000,000	95.5730	955,732	1,000,000	1,000,000					4.114	4.100	JAJO	7,772	52,482	09/29/2017	10/25/2029
38176L-AG-6	GCBSL 2018-39A C		D	4	1.F FE	1,000,000	99.1740	991,740	1,000,000	1,000,000					2.418	2.410	JAJO	4,904	35,441	09/17/2018	10/20/2028
390556-AQ-1	GRTLK 2014-1A CR		D		1.F FE	1,030,000	97.4960	1,004,212	1,030,000	1,030,000					2.936	2.920	JAJO	6,554	42,205	10/06/2017	10/15/2029
390556-AS-7	GRTLK 2014-1A DR		D		2.B FE	870,000	96.0060	835,255	870,000	870,000					4.236	4.220	JAJO	7,987	47,148	10/06/2017	10/15/2029
39055T-AS-7	GRTLK 2015-1A CR		D	4	1.F FE	1,000,000	96.5210	965,208	1,000,000	1,000,000					2.730	2.720	JAJO	5,839	38,853	01/05/2018	01/16/2030
39055T-AU-2	GRTLK 2015-1A DR		D	4	2.C FE	1,600,000	95.2880	1,524,606	1,600,000	1,600,000					4.130	4.120	JAJO	14,134	84,938	01/05/2018	01/16/2030
39729R-AB-4	GRNPK 18-1A		D		1.A FE	479,125	99.5080	497,540	500,000	481,304		2,179			1.246	2.650	JAJO	1,351	4,459	04/22/2020	04/15/2031
398079-AQ-6	GWOLF 2013-1A BR		D		1.F FE	800,000	99.0530	792,421	800,000	800,000					2.386	2.380	JAJO	4,137	28,308	10/05/2017	10/15/2029
398079-AS-2	GWOLF 2013-1A CR		D		2.C FE	1,484,250	94.5720	1,418,583	1,500,000	1,491,112		2,351			3.286	3.530	JAJO	10,682	66,802	10/05/2017	10/15/2029
40437W-AJ-7	HLM 14A-19 C		D		1.F FE	1,500,000	100.0020	1,500,030	1,500,000	1,500,000					2.714	2.710	JAJO	12,546	81,173	05/29/2019	07/25/2030
40437W-AL-2	HLM 14A-19 D		D		2.C FE	1,500,000	98.3820	1,475,735	1,500,000	1,500,000					3.664	3.660	JAJO	10,383	100,450	05/29/2019	07/25/2030
48244X-AA-0	KDAC 2017-1A A		D	2	2.B FE	61,407,974	91.6950	56,371,085	61,476,728	61,413,641		(1,220)			4.212	4.310	MON	115,084	2,570,683	10/13/2020	12/15/2042
48250L-AQ-2	KKR 9 CR		D		1.F FE	1,875,000	99.0130	1,856,496	1,875,000	1,875,000					2.786	2.780	JAJO	11,322	73,971	06/09/2017	07/15/2030
48251J-AJ-2	KKR 18 D		D	4	2.C FE	1,200,000	100.4880	1,205,856	1,200,000	1,200,000					3.817	3.800	JAJO	9,544	60,109	06/29/2017	07/18/2030
48252R-AG-9	KKR 24 C		D		1.F FE	1,000,000	100.1100	1,001,095	1,000,000	1,000,000					2.918	2.910	JAJO	5,918	40,511	01/25/2019	04/20/2032
48252R-AJ-3	KKR 24 D		D		2.C FE	1,000,000	100.5070	1,005,066	1,000,000	1,000,000					3.968	3.960	JAJO	8,047	51,157	01/25/2019	04/20/2032
48275P-AA-9	KREF 2018-FL1 A		D	4	1.A FE	755,438	99.5050	761,214	765,000	755,936		498			1.252	1.730	MON	452	4,087	08/05/2020	06/15/2036
48661Y-AA-2	KAYNE 2019-4A B1		D		1.C FE	3,000,000	100.5710	3,017,121	3,000,000	3,000,000					2.164	2.160	JAJO	12,267	102,396	03/21/2019	04/25/2032
53946M-AA-5	LNCR 2018-CRE1 A		D	4	1.A FE	1,088,489	99.9010	1,093,564	1,094,646	1,086,143		932			1.288	1.610	MON	666	4,752	08/27/2020	05/15/2028
553205-AG-0	MP3 2013-1A CR		D		1.F FE	450,000	97.0000	436,500	450,000	450,000					2.218	2.210	JAJO	2,024	15,036	10/06/2017	10/20/2030
553205-AJ-4	MP3 2013-1A DR		D		3.A FE	1,900,000	94.3620	1,792,882	1,900,000	1,900,000					3.268	3.260	JAJO	12,592	83,713	10/06/2017	10/20/2030
55818H-BL-1	MDPK 2012-10A DR2		D		2.C FE	1,000,000	100.4990	1,004,989	1,000,000	1,000,000					3.468	3.460	JAJO	7,033	46,087	05/20/2019	01/20/2029
56577P-AG-4	MCLO 2017-9A B		D		1.G FE	2,259,394	95.3110	2,190,244	2,298,000	2,273,197		4,335			2.636	3.120	JAJO	13,129	87,154	02/24/2017	04/15/2029
56577P-AJ-8	MCLO 2017-9A C		D		3.A FE	2,224,220	83.3310	1,966,602	2,360,000	2,263,139		13,209			3.286	5.100	JAJO	16,807	105,101	07/12/2017	04/15/2029
56578J-AG-7	MCLO 2017-10A B		D	4	1.G FE	2,000,000	95.4240	1,908,474	2,000,000	2,000,000					2.821	2.810	FMAN	7,366	74,733	08/09/2017	11/15/2029
56578J-AJ-1	MCLO 2017-10A C		D	4	3.B FE	986,970	85.4920	843,782	986,970	986,970					3.921	3.910	FMAN	18,531	35,354	08/09/2017	11/15/2029
62951C-AP-7	NZCG 2015-1A A2R		D		1.C FE	982,500	100.0280	1,000,284	1,000,000	983,896		1,396			1.782	2.100	FMAN	1,782	26,340	01/06/2020	02/26/2031
64755R-AL-7	NMC CLO-1A D		D		2.C FE	1,000,000	100.5220	1,005,222	1,000,000	1,000,000					4.486	4.480	JAJO	7,977		10/05/2020	10/15/2032
66859W-AC-6	WOODS 2017-16A C		D	4	1.F FE	1,000,000	94.9980	949,979	1,000,000	1,000,000					2.371	2.360	FMAN	3,095	32,779	10/02/2017	11/15/2030
66859W-AD-4	WOODS 2017-16A D		D	4	2.C FE	1,000,000	89.5100	895,096	1,000,000	1,000,000					3.371	3.360	FMAN	4,401	42,974	10/02/2017	11/15/2030
67091Y-AJ-3	OCP 15-9A		D		1.A FE	464,812	99.8820	473,737	474,298	467,367		3,948			1.036	2.690	JAJO	1,066	74,006	04/22/2020	07/15/2027
67097L-AD-8	OCP 2017-13A B		D	4	1.F FE	2,250,000	99.7390	2,244,137	2,250,000	2,250,000					2.786	2.780	JAJO	17,069	88,765	06/16/2017	07/15/2030
67097L-AE-6	OCP 2017-13A C		D	4	2.C FE	1,978,800	100.4860	2,009,714	2,000,000	1,988,545		2,277			3.946	4.140	JAJO	20,199	102,489	06/16/2017	07/15/2030
67105V-AQ-7	OAKC 2013-9A ACOM		D		1.A FE	8,638	5.0090	50,265	1,003,405	8,638		2,595	994,637			9,999.000	JAJO	35,715	36,675	03/25/2015	10/20/2025
67112C-AG-2	OZLM 2017-19A C		D		2.C FE	939,000	94.5170	945,165	1,000,000	945,303		4,697			3.336	4.510	JAJO	6,581	45,043	08/21/2019	11/22/2030
67112G-AG-3	OZLM 2018-18A D		D		2.C FE	946,500	92.8190	928,189	1,000,000	952,873		4,087			3.086	4.060	JAJO	6,688	42,501	03/25/2019	04/15/2031
67400F-AG-6	OAKCL 2018-1A B		D		1.F FE	1,000,500	97.2680	972,682	1,000,000	1,000,500					2.468	2.450	JAJO	5,005	35,948	01/10/2020	10/20/2030
67401U-AJ-6	OAKCL 2019-2A B2		D		1.F FE	3,015,000	100.5000	3,015,000	3,000,000	3,014,820		(180)			5.300	5.190	JAJO	33,567		10/22/2020	04/15/2031
67590E-AW-4	OCT15 2013-1A CR		D		1.F FE	992,500	100.0110	1,000,111	1,000,000	993,638		624			2.817	2.950	JAJO	5,792	39,417	01/30/2019	07/19/2030
69356A-AG-7	PPMC 2020-4A C		D		1.F FE	1,000,000	100.6180	1,006,177	1,000,000	1,000,000					2.880	2.870	JAJO	5,040		10/09/2020	10/18/2031
69356A-AJ-1	PPMC 2020-4A D		D		2.C FE	1,000,000	100.4980	1,004,981	1,000,000	1,000,000					4.330	4.320	JAJO	7,578		10/09/2020	10/18/2031
72132U-AC-7	PIPK 2019-3A B1		D		1.C FE	1,000,000	100.0260	1,000,262	1,000,000	1,000,000					2.314	2.310	MON	7,660	34,132	03/29/2019	04/25/2030
72132U-AE-3	PIPK 2019-3A C		D		1.F FE	1,500,000	100.0380	1,500,570	1,500,000	1,500,000					3.164	3.160	MON	12,169	64,196	03/29/2019	04/25/2030
72132U-AG-8	PIPK 2019-3A D		D		2.C FE	1,000,000	100.0260	1,000,261	1,000,000	1,000,000					4.114	4.110	MON	9,828	52,482	03/29/2019	04/25/2030
74979V-AG-8	RRAM 2018-5A B		D	4	1.F FE	2,476,750	100.1170	2,502,928	2,500,000	2,479,701		1,424			2.486	2.640	JAJO	13,471	91,003	07/16/2019	10/15/2031
74980E-AG-3	RRAM 2019-7A A2		D		1.C FE	1,000,000	100.4980	1,004,982	1,000,000	1,000,000					2.236	2.230	JAJO	4,847	23,635	12/17/2019	01/15/2033
74980E-AJ-7	RRAM 2019-7A B		D		1.F FE	3,000,000	100.4650	3,013,950	3,000,000	3,000,000					2.836	2.830	JAJO	18,440	84,605	12/17/2019	01/15/2033
74980E-AL-2	RRAM 2019-7A C1		D		2.B FE	2,500,000	100.5020	2,512,558	2,500,000	2,500,000					3.986	3.980	JAJO	21,596	92,386	12/17/2019	01/15/2033
74980E-AN-8	RRAM 2019-7A C2		D		2.C FE	1,000,000	100.4980	1,004,976	1,000,000	1,000,000					5.236	5.230	JAJO	11,347	46,468	12/17/2019	01/15/2033
74980F-AL-9	RRAM 2020-8A B		D		1.F FE	2,000,000	99.6470	1,992,946	2,000,000	2,000,000					2.336	2.330	JAJO	10,126	32,150	02/18/2020	04/15/2033
74980F-AN-5	RRAM 2020-8A C		D		2.C FE	2,000,000	100.3570	2,007,142	2,000,000	2,000,000					3.336	3.330	JAJO	14,460	43,428	02/18/2020	04/15/2033
74990F-AG-8	RRAM 2019-6A A2		D		1.C FE	3,476,200	100.3700	3,512,964	3,500,000	3,483,488		2,224			2.156	2.260	JAJO	21,774	115,662	05/17/2019	04/15/2030
74990F-AJ-2	RRAM 2019-6A B		D		1.F FE	3,000,000	100.0080	3,000,237	3,000,000	3,000,000					2.736	2.730	JAJO	22,434	116,829	05/17/2019	04/15/2030
74990F-AL-7	RRAM 2019-6A C		D		2.C FE	1,000,000	100.4740	1,004,742	1,000,000	1,000,000					3.686	3.680	JAJO	7,988	48,601	05/17/2019	04/15/2030
77341G-AC-4	ROCKT 2019-2A B		D		1.C FE	960,000	100.1230	1,001,233	1,000,000	962,214		2,214			2.153	2.830	FMAN	2,513	20,535	03/10/2020	08/20/2032
78109Q-AG-3	RRAM 2017-2A B		D		1.F FE	2,358,725	99.2140	2,391,045	2,410,000	2,365,269		4,552			2.236	2.660	JAJO	11,680	81,601	01/06/2020	10/15/2029
78110F-AC-3	RRAM 2020-9A A2A		D		1.B FE	490,000	100.3580	501,792	500,000	490,626		626			3.736	4.120	JAJO	4,048	10,545	04/09/2020	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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
78110F-AE-9	RRAM 2020-9A A2B		D		1.D FE	2,205,000	100.3570	2,258,037	2,250,000	2,207,822		2,822			4.617	5.010	JAJO	22,512	57,633	04/09/2020	04/15/2031
78110F-AG-4	RRAM 2020-9A B		D		1.G FE	1,176,000	100.3560	1,204,276	1,200,000	1,177,506		1,506			5.236	5.630	JAJO	13,616	34,358	04/09/2020	04/15/2031
78434T-AC-2	SCFF 2020-1A A2A		D		1.B FE	550,760	100.3590	562,009	560,000	551,466		706			3.486	3.790	JAJO	4,231	10,032	04/17/2020	04/15/2031
78434T-AE-8	SCFF 2020-1A A2B		D		1.D FE	1,308,055	100.3580	1,334,757	1,330,000	1,309,728		1,673			4.236	4.550	JAJO	15,232	28,537	04/17/2020	04/15/2031
78434T-AG-3	SCFF 2020-1A B		D		1.G FE	491,750	100.3570	501,784	500,000	492,377		627			4.986	5.300	JAJO	5,402	12,499	04/17/2020	04/15/2031
81880X-AG-7	SHACK 2019-14A C		D		2.C FE	2,000,000	97.9020	1,958,038	2,000,000	2,000,000					3.818	3.810	JAJO	21,262	124,398	06/25/2019	07/20/2030
83012D-AD-5	SIXST 2020-16A C		D		1.F FE	1,700,000	100.1150	1,701,958	1,700,000	1,700,000					2.618	2.610	JAJO	7,419		10/05/2020	10/20/2032
83012D-AE-3	SIXST 2020-16A D		D		2.C FE	2,000,000	100.4800	2,009,606	2,000,000	2,000,000					3.918	3.910	JAJO	13,061		10/05/2020	10/20/2032
87244C-AL-0	CHMML 2016-1A BR		D	4	1.C FE	1,000,000	98.2570	982,566	1,000,000	1,000,000					2.368	2.360	JAJO	4,803	34,934	10/05/2018	10/20/2030
87244C-AN-6	CHMML 2016-1A CR		D	4	1.F FE	2,000,000	97.6160	1,952,320	2,000,000	2,000,000					3.118	3.110	JAJO	12,647	85,077	10/05/2018	10/20/2030
87244C-AQ-9	CHMML 2016-1A DR		D	4	2.C FE	1,500,000	91.1130	1,366,700	1,500,000	1,500,000					4.118	4.110	JAJO	12,527	79,016	10/05/2018	10/20/2030
87244D-AN-4	WINDR 2013-1A BR		D		1.F FE	2,500,000	97.1990	2,429,965	2,500,000	2,500,000					2.618	2.610	JAJO	13,274	93,673	06/29/2017	07/20/2030
87244D-AP-9	WINDR 2013-1A CR		D		3.A FE	3,000,000	91.6040	2,748,117	3,000,000	3,000,000					3.868	3.860	JAJO	23,533	150,428	06/29/2017	07/20/2030
87271R-AA-7	TIA 17-1A		D		1.A FE	272,025	99.9510	278,865	279,000	272,495		470			1.498	2.060	JAJO	848	2,810	04/30/2020	04/20/2029
87970U-BA-3	TELOS 2014-6A CR		C	2	1.F FE	7,500,000	99.6230	7,471,703	7,500,000	7,500,000					2.817	2.880	JAJO	44,614	299,377	04/06/2017	01/17/2027
89473M-AD-4	TRMPK 2015-1A COM		D		1.D FE	14,385,162	91.6750	16,028,380	17,484,007	14,385,162			3,098,845		7.090	5.010	JAJO	251,367	658,977	03/05/2015	04/20/2027
89641C-AE-1	TRNTS 2017-7A C		D		1.G FE	1,200,000	98.1470	1,177,763	1,200,000	1,200,000					2.414	2.410	JAJO	6,278	42,182	11/21/2017	01/15/2031
89641C-AG-6	TRNTS 2017-7A D		D		3.A FE	1,100,000	97.3090	1,070,402	1,100,000	1,100,000					3.714	3.710	JAJO	8,853	53,245	11/21/2017	01/15/2031
92331A-AN-4	VENTR 2017-28A D		D		2.C FE	3,000,000	96.0350	2,881,056	3,000,000	3,000,000					4.218	4.210	JAJO	25,662	161,074	06/14/2017	07/20/2030
92915U-AE-4	VOYA 2017-2A C		D	4	2.C FE	984,500	100.4920	1,004,917	1,000,000	987,046		1,157			3.936	4.220	JAJO	9,405	51,143	12/11/2018	06/07/2030
97988A-AN-9	WDMNT 2017-3A A2R		D		1.A FE	3,000,000	100.1930	3,005,778	3,000,000	3,000,000					2.118	2.110	JAJO	17,441	49,117	02/20/2020	04/20/2032
97988A-AQ-2	WDMNT 2017-3A BR		D		1.C FE	3,750,000	99.7130	3,739,241	3,750,000	3,750,000					2.418	2.410	JAJO	26,364	68,396	02/20/2020	04/20/2032
97988A-AS-8	WDMNT 2017-3A CR		D		1.F FE	5,000,000	99.4310	4,971,570	5,000,000	5,000,000					3.418	3.410	JAJO	45,405	122,306	02/20/2020	04/20/2032
97988A-AU-3	WDMNT 2017-3A DR		D		2.C FE	1,800,000	95.4660	1,718,393	1,800,000	1,800,000					4.418	4.410	JAJO	18,859	55,230	02/20/2020	04/20/2032
97988L-AE-5	WDMNT 2018-5A B		D		1.C FE	990,000	98.1450	981,452	1,000,000	991,359		797			2.309	2.490	JAJO	4,362	34,132	05/20/2019	07/25/2030
97988U-AE-5	WDMNT 2019-6A A2		D		1.A FE	1,000,000	100.0000	999,997	1,000,000	1,000,000					2.236	2.230	JAJO	4,847	43,606	06/26/2019	07/15/2031
97988U-AG-0	WDMNT 2019-6A B		D		1.C FE	2,500,000	100.1840	2,504,593	2,500,000	2,500,000					2.636	2.630	JAJO	14,283	121,460	06/26/2019	07/15/2031
97988U-AJ-4	WDMNT 2019-6A C		D		1.F FE	1,500,000	100.0520	1,500,773	1,500,000	1,500,000					3.636	3.630	JAJO	11,820	91,543	06/26/2019	07/15/2031
97988U-AL-9	WDMNT 2019-6A D		D		2.C FE	1,500,000	96.7400	1,451,099	1,500,000	1,500,000					4.636	4.630	JAJO	15,070	110,209	06/26/2019	07/15/2031
125464-AA-5	CIC RECEIVABLES MASTER 4.89 07OCT21		D		2.A FE	3,494,850	106.6540	3,727,381	3,494,850	3,494,850					4.890	4.890	JAJO	210,300		03/28/2014	10/08/2021
379349-9C-9	SEACO TL 1L USD		D		1.G FE	408,650	99.8200	417,851	418,605	412,670		6,589			2.960	6.570	MON	516	12,597	03/07/2018	09/01/2024
G0680X-AA-5	AVERY POINT III CLO LTD 0.0 18JAN25		D		1.B FE	10,789,257	83.2760	9,595,396	11,522,465	11,234,700		4,309			6.350	3.980	JAJO	239,838	562,099	03/10/2015	01/18/2025
G8538#-AA-1	STRIPES 2013-1 A1		D		3.A PL	4,608,262	93.0000	4,315,859	4,640,709	4,631,507		4,933			3.651	3.960	MON	14,342	199,857	07/23/2018	03/20/2023
G0685#-AA-9	AVOLON 2017-1 LOANS		D		1.G PL	130,508,542	100.0940	130,629,622	130,506,766	130,508,542					4.125	4.200	MON	187,038	5,330,524	03/28/2018	12/20/2024
G0685*-AA-3	AVOLON 2017-2 SECURED NOTES		D		1.G PL	112,182,320	100.1360	112,325,540	112,172,482	112,182,320					4.000	4.060	MON	428,231	4,809,269	06/21/2018	05/31/2025
BGH6MJ-62-7	BILB 3A B		B	4	1.F FE	6,412,352	100.1890	7,350,700	7,336,865	7,191,834		8,073		771,409	3.230	3.740	FMAN	26,989	116,936	05/05/2020	05/20/2031
BGH6MJ-68-4	BILB 3A C		B	4	2.C FE	3,816,954	99.7750	4,514,217	4,524,400	4,290,230		13,098		460,177	5.010	6.350	FMAN	25,815	111,859	05/05/2020	05/20/2031
03329T-AC-8	ANCHF 2016-4X B		D		1.C FE	2,574,520	99.8070	2,594,971	2,600,000	2,574,295		(2,107)			4.500	3.030	FA	44,200	117,000	05/31/2018	02/15/2035
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,099,141,766	XXX	10,364,629,040	10,168,098,398	10,104,196,992	(761,769)	3,204,482	77,086,488	1,231,586	XXX	XXX	XXX	48,142,425	402,097,611	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						31,030,611,288	XXX	33,621,782,271	30,932,315,767	30,902,186,480	(680,735)	(31,786,180)	91,282,737	1,231,586	XXX	XXX	XXX	269,978,467	1,226,964,741	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
76125L-AA-1	REST NY A NOTE				3.B FE	22,385,422	100.0000	22,385,422	22,385,422	22,385,422					5.435	5.430	JJ	1,165,479	4,653,403	01/04/2016	01/07/2022
76125L-AB-9	REST NY B NOTE				3.B FE	2,120,000	100.0000	2,120,000	2,120,000	2,120,000					10.827	10.820	JJ	1,045,412		01/04/2016	01/07/2022
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC				1.C	4,117,733	217.0500	8,093,995	3,729,095	4,106,526		(35,481)			7.975	7.130	MON	15,989	309,691	05/16/2018	07/15/2055
4999999 - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						28,623,155	XXX	32,599,417	28,234,517	28,611,948		(35,481)			XXX	XXX	XXX	2,226,880	4,963,094	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12635X-AA-3	CSCN 2016-AA A				1.E PL	7,032,043	100.5690	7,072,074	7,032,043	7,032,043					5.035	8.100	FMAN	37,792	314,498	11/12/2015	11/27/2045
12635X-AB-1	CSCN 2016-BA B				2.B PL	41,875,876	101.3170	42,427,475	41,875,876	41,875,876					7.434	7.430	FMAN	331,276	2,872,576	11/12/2015	11/27/2045
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A			6	1.D PL	19,579,410	96.4140	18,877,335	19,579,410	19,579,410					7.525	9.180	JAJO	367,065	1,323,807	11/20/2018	12/15/2060
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS B			6	2.B PL	12,321,297	85.1070	10,486,252	12,321,297	12,321,297					11.011	13.050	JAJO	571,259	984,078	11/20/2018	12/15/2060
40168P-AA-6	PDFNI 2016-A 1				1.G FE	25,761,682	101.4990	26,147,914	25,761,682	25,761,682					2.986	3.060	JAJO	166,719	1,068,711	04/12/2016	04/12/2027
40168P-AB-4	PDFNI 2016-A 2				1.G FE	13,140,188	101.4990	13,337,192	13,140,188	13,140,188					2.986	3.060	JAJO	85,038	545,114	07/06/2016	04/12/2027
40168P-AC-2	PDFNI 2016-A 3				1.G FE	11,238,318	101.4990	11,406,808	11,238,318	11,238,318					2.986	3.060	JAJO	72,730	466,216	08/26/2016	04/12/2027
40168P-AD-0	PDFNI 2017-A 4				1.G FE	10,373,830	101.4990	10,529,360	10,373,830	10,373,830					2.986	3.070	JAJO	65,414	430,353	05/09/2017	04/12/2027
40168P-AE-8	PDFNI 2017-A 5				1.G FE	12,961,159	101.4990	13,155,479	12,961,159	12,961,159					2.986	3.070	JAJO	81,728	537,687	06/09/2017	04/12/2027
40168P-AH-1	PDFNI 2016-B 1				2.C FE	8,644,860	102.1870	8,833,966	8,644,860	8,644,860					3.361	3.450	JAJO	62,970	391,586	04/12/2016	04/12/2027
40168P-AJ-7	PDFNI 2016-B 2				2.C FE	4,322,430	102.1870	4,416,983	4,322,430	4,322,430					3.361	3.450	JAJO	31,485	195,793	07/06/2016	04/12/2027
40168P-AK-4	PDFNI 2016-B 3				2.C FE	4,322,430	102.1870	4,416,983	4,322,430	4,322,430					3.361	3.450	JAJO	31,485	195,793	08/26/2016	04/12/2027
40168P-AL-2	PDFNI 2017-B 4				2.C FE	4,322,430	102.1870	4,416,983	4,322,430	4,322,430					3.361	3.450	JAJO	30,678	195,793	05/09/2017	04/12/2027
40168P-AM-0	PDFNI 2017-B 5				2.C FE	5,993,523	102.1870	6,124,631	5,993,523	5,993,523					3.361	3.450	JAJO	42,538	271,489	06/09/2017	04/12/2027
40168P-AQ-1	PDFNI 2016-C 1				3.B FE	6,773,309	123.0880	8,337,112	6,773,309	6,773,309					3.000	15.530	JAJO	44,027	202,665	04/12/2016	04/12/2027
40168P-AR-9	PDFNI 2016-C 2				3.B FE	3,126,955	123.0880	3,848,898	3,126,955	3,126,955					3.000	15.530	JAJO	20,325	95,372	07/06/2016	04/12/2027
40168P-AS-7	PDFNI 2016-C 3				3.B FE	2,456,893	123.0880	3,024,134	2,456,893	2,456,893					3.000	15.530	JAJO	15,970	74,935	08/26/2016	04/12/2027
40168P-AT-5	PDFNI 2017-C 4				3.B FE	1,146,606	123.0880	1,411,331	1,146,606	1,146,606					3.000	15.540	JAJO	7,262	34,971	05/09/2017	04/12/2027
40168P-AU-2	PDFNI 2017-C 5				3.B FE	2,761,395	123.0880	3,398,939	2,761,395	2,761,395					3.000	15.530	JAJO	17,949	84,223	06/09/2017	04/12/2027
40168P-AX-6	PDFNI 2016-D 1				4.B FE	3,040,453	126.4950	3,846,031	3,040,453	3,040,453					3.000	19.790	JAJO	19,763	90,401	04/12/2016	04/12/2027
40168P-AY-4	PDFNI 2016-D 2				4.B FE	1,444,286	126.4950	1,826,954	1,444,286	1,444,286					3.000	19.790	JAJO	9,388	44,051	07/06/2016	04/12/2027
40168P-AZ-1	PDFNI 2016-D 3				4.B FE	1,194,658	126.4950	1,511,187	1,194,658	1,194,658					3.000	19.790	JAJO	7,765	36,437	08/26/2016	04/12/2027
40168P-BA-5	PDFNI 2017-D 4				4.B FE	1,180,562	126.4950	1,493,356	1,180,562	1,180,562					3.000	19.800	JAJO	7,477	36,007	05/09/2017	04/12/2027
40168P-BB-3	PDFNI 2017-D 5				4.B FE	1,232,578	126.4950	1,559,154	1,232,578	1,232,578					3.000	19.790	JAJO	8,012	37,594	06/09/2017	04/12/2027
40170F-AA-4	GPIM 2018-1A A1				1.A FE	44,260,000	99.4220	44,004,390	44,260,000	44,260,000					1.766	1.790	JAJO	169,438	1,287,133	11/20/2018	01/15/2031
40170F-AD-8	GPIM 2018-1A B				1.C FE	2,020,000	99.4410	2,008,707	2,020,000	2,020,000					2.475	2.470	JAJO	10,832	72,504	11/20/2018	01/15/2031
40170F-AF-3	GPIM 2018-1A C				1.F FE	1,870,000	92.4210	1,728,266	1,870,000	1,870,000					3.275	3.270	JAJO	13,269	82,329	11/20/2018	01/15/2031
40170F-AH-9	GPIM 2018-1A D				2.B FE	1,060,000	93.6630	992,831	1,060,000	1,060,000					4.275	4.250	JAJO	9,818	57,444	11/20/2018	01/15/2031
40170F-AJ-5	GPIM 2018-1A A2				1.A FE	750,000	100.1660	751,246	750,000	750,000					4.550	4.620	JAJO	7,204	34,125	11/20/2018	01/15/2031
40170G-AB-0	GPIM 2018-1A E				3.B FE	1,010,000	97.7950	987,732	1,010,000	1,010,000					8.525	8.510	JAJO	18,656	98,375	11/20/2018	01/15/2031
40170G-AD-6	GPIM 2018-1A F				4.B FE	405,000	95.0630	385,005	405,000	405,000					12.275	12.260	JAJO	10,771	54,888	11/20/2018	01/15/2031
78711D-AA-5	SAIL 4 SENIOR NOTES				4.B PL	52,158,788	83.1150	43,304,360	52,101,898	52,158,788					5.268	5.320	JAJO	699,997	2,763,408	12/01/2016	10/31/2025
59013B-AA-4	MERLIN SER 2015-A				1.G PL	73,000,000	100.0000	73,000,000	73,000,000	73,000,000					2.000	2.000	JUL	10,199,000	1,412,568	08/12/2008	07/24/2058
59012V-AA-1	MERLIN SER 2015-B				1.G PL	64,047,269	100.0000	64,047,269	64,047,269	64,047,269					2.000	2.000	JUL	13,453,000	5,451,197	07/07/2008	07/24/2058
59013A-AA-6	MERLIN SER 2015-C				1.G PL	68,000,000	100.0000	68,000,000	68,000,000	68,000,000					2.000	2.000	JUL	9,494,000	6,173,555	07/07/2008	07/24/2058
28299A-FM-5	EFLAND 2016-1 NOTE				2.C PL	22,596,433	100.2120	22,644,311	22,596,433	22,596,433					6.720	6.930	MON	67,488	1,518,481	12/05/2016	05/15/2030
5299999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						537,424,661	XXX	533,760,648	537,367,771	537,424,661					XXX	XXX	XXX	36,289,588	29,536,157	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
40166K-AC-5	GPIM HOLDINGS COV LITE TLB				3.B PL	52,281,914	100.1460	52,489,469	52,412,946	52,354,675		14,085			3.500	3.590	MON	5,019	2,160,292	10/13/2016	07/22/2023
5499999 - Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						52,281,914	XXX	52,489,469	52,412,946	52,354,675		14,085			XXX	XXX	XXX	5,019	2,160,292	XXX	XXX
5599999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates						618,329,730	XXX	618,849,534	618,015,234	618,391,284		(21,396)			XXX	XXX	XXX	38,521,487	36,659,543	XXX	XXX
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
Bonds - SVO Identified Funds - Bond Mutual Funds – as Identified by the SVO																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
042688-AA-9	ARPAD SOLAR BORROWER LLC			4	2.B PL	4,336,736	100.5000	4,358,420	4,336,736	4,336,736					5.250	5.250	MJSD	71,466	241,295	09/07/2016	07/15/2034
BANOME-DY-9	GENESIS HEALTHCARE INC				5.B Z	9,399,841	98.0900	9,220,304	9,399,841	9,399,841					7.887	7.880	MJSD	694,777	345,663	03/05/2018	03/06/2023
57771#-AA-1	MAX BROADCAST GROUP - TLA				6. *	1,010,055	54.3300	1,887,550	3,474,232	1,010,055					7.000	10.520	JAJO		12,752	09/27/2006	06/30/2021
80234*-AA-8	SANTA MARIA REFINING CO. TLA				6. *	3,027,746	43.0000	2,603,861	6,055,491	2,603,861	(423,884)				12.000	7.550	MON			09/27/2010	06/30/2021
80234*-AB-6	SANTA MARIA REFINING CO. TLC				6. *	2,104,836	43.0000	1,810,159	4,209,673	1,810,159	(294,677)				12.000	7.550	MON			09/27/2010	06/30/2021
48578P-AF-2	DIGITAL CINEMA TLB-1ST LIEN				2.B FE	1,241,792	100.0000	1,245,887	1,245,887	1,243,089		289			3.250	3.330	MJSD			05/29/2014	05/17/2021
00438*-AC-6	ACCESS.1 COMM NEW TLB 1ST LIEN				6. *	44,052	1.8000	43,604	2,422,441	43,604	(448)		28,266		4.645	4.500	MJSD			08/30/2013	06/30/2021

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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BGH36T-8K-8	ACCESS.1 ADDL TERM LOAN B				6. *	20,741	1.8000	20,530	1,140,531	20,530	(211)		13,308		5.395	5.250	MJSD			08/30/2013	06/30/2021
38174#-AA-4	GOMEX ENERGY OFFSHORE LTD PIK NOTE				6. *	2,394,077	28.5040	1,941,916	6,812,746	1,941,916	(452,161)		478,967		10.000	11.630	FMAN			05/14/2014	06/14/2021
00224@-AA-6	ASSOCIATED PARTNERS DWIP LOAN				2.A FE	40,147,826	101.7260	40,840,882	40,147,826	40,147,826					4.500	4.500	MON	80,574	1,729,981	08/12/2014	10/12/2023
BGH3ET-KW-9	BLUE RIBBON LLC TL 1L CL				5.B FE	727,625	94.8130	805,906	850,000	771,263			43,638		5.000	16.400	MJSD	6,348	16,595	06/09/2020	11/15/2021
BGH4EK-UT-2	SOLERA LLC FUNDED REVOLVER 1L				3.C FE	251,163	98.5070	247,415	251,163	251,163					6.285	6.280	MJSD	2,329	6,081	08/30/2019	03/03/2021
89703F-AC-3	TRONAIR PARENT INC 1L TL			2	5.B GI	13,262	82.5000	12,500	15,152	13,262			6	713,391	6.159	6.450	MJSD		541	12/04/2017	09/08/2023
79377X-AB-2	SAVE-A-LOT TLB 1L CL			2	5.B FE	34,911	23.8350	118,872	498,723	34,911				147,747	8.803	25.880	JAJO		971	05/15/2019	12/05/2023
09578E-AB-8	BLUE NILE INC TL 1L			2	6. PL	1,576,469	73.4000	2,612,581	3,559,375	1,576,469					7.500	8.250	JAJO		336,526	01/20/2017	01/20/2023
BGH4ZO-Q6-8	ILPEA PARENT INC 1L TLB			2	4.B FE	897,960	98.8750	944,327	955,072	909,872			12,675		5.750	8.260	FMAN	151	32,726	04/28/2020	02/21/2023
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL CL				4.C FE	11,246,711	96.8750	12,380,455	12,779,825	11,437,742			199,792		3.479	7.170	JAJO	103,593	151,492	05/15/2020	04/03/2024
57888@-AC-9	MAVERICK BIDCO INC 1L TL			2	3.B PL	4,728,291	97.5500	4,728,873	4,847,640	4,737,342			7,988		7.250	8.440	JAJO		54,632	11/02/2020	04/10/2023
BGH50X-GM-7	MAVERICK BIDCO INC 1L DDTL FUNDED			2	3.B PL	1,848,645	97.5500	1,803,353	1,848,645	1,848,645					7.250	7.250	JAJO		30,772	04/19/2018	04/28/2023
BGH53L-63-3	DOMINION WEB SOLUTIONS REV FUNDED				5.B GI	155,769	93.8660	146,214	155,769	155,769					7.250	7.250	MJSD	111	1,161	12/29/2020	06/15/2023
55342*-AA-9	ML CHARLIE ML DELTA 2ND OUT 1L TL			2	4.C PL	4,589,413	98.6210	4,566,060	4,629,925	4,608,212			5,402		5.375	5.600	MJSD	43,432	274,945	06/20/2017	06/20/2024
BGH53Z-JF-1	ELEVATION ACQUISITIONCO REV FUNDED			2	5.B GI	862,500	96.2990	830,582	862,500	862,500					4.396	4.390	MJSD	91	37,073	09/24/2019	06/26/2022
BGH578-GX-1	RECESS HOLDINGS(PLAYCORE) 1L TL CL				4.C FE	585,176	95.5000	646,061	676,504	593,002			8,253		4.750	8.680	MON	5,638	8,137	07/16/2020	09/30/2024
03844#-AA-8	HERITAGE INVESTORS(AQUARIAN) 1L TL			2	4.A PL	20,789,994	99.4100	20,667,333	20,789,994	20,789,994					9.000	9.000	MJSD	5,864	1,043,025	10/30/2017	10/30/2022
63937Y-AE-1	NAVISTAR INC TLB 1L CL			2	3.C FE	773,002	100.0870	791,572	790,880	775,262			2,377		3.660	4.260	MON	884	27,775	04/21/2020	11/06/2024
00439C-BC-7	ACCURIDE CORPORATION TLB 1L			2	5.B FE	506,920	90.9640	1,060,039	1,165,332	506,920				661,531	6.250	7.540	FMAN	202	80,179	11/03/2017	11/17/2023
BGH59L-9T-7	MDVIP LLC 1L TL CL				4.C FE	207,644	99.7190	222,646	223,274	209,410			1,874		5.250	7.160	MON	32	6,935	05/20/2020	11/14/2024
BGH5BF-A9-9	VELOCITY HOLDCO III REV FUNDED			2	5.B GI	67,308	95.1330	64,032	67,308	67,308					7.146	7.140	MON	13	6,035	12/06/2019	12/12/2022
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL				4.C FE	350,913	96.0210	381,137	396,931	356,183			5,600		5.250	8.390	MON	58	13,084	05/08/2020	12/11/2024
BGH5BQ-BF-0	FORTIS SOLUTIONS GROUP 1L TL			2	3.C PL	3,871,000	99.0000	3,880,800	3,920,000	3,888,725			9,051		6.145	6.520	MON		239,290	12/28/2018	12/15/2023
BGH5D5-Q7-6	FLORENCE (KERRIDGE) USD 1L TL			2	4.C	3,795,813	99.4680	3,844,392	3,864,949	3,826,586			10,656		5.250	5.670	JAJO		262,887	01/23/2018	01/22/2024
14845@-AA-6	HIGHGATE 1L TL CL			2	5.C	13,175,853	64.0620	8,595,269	13,417,026	13,276,603			35,696		7.500	7.980	FMAN	127,931	289,264	03/15/2019	02/15/2024
BGH5E3-YC-0	HIGHGATE 1L REVOLVER CL				5.C	5,000,000	64.0620	3,203,120	5,000,000	5,000,000					6.745	6.740	FMAN	31,861	4,083	03/17/2020	02/15/2023
BGH5GY-JJ-2	PELICAN PRODUCTS INC 1L TLB CL				4.B FE	1,445,134	98.2500	1,633,125	1,662,214	1,466,362			22,758		4.500	7.760	MON	2,916	41,931	05/28/2020	05/01/2025
BGH5HB-B1-8	MHGE PARENT LLC (MCGRAW) PIK TL			2	5.A FE	3,656,250	100.5010	3,768,784	3,750,000	3,698,355			16,926		11.000	11.830	JAJO	98,486	206,250	04/20/2018	04/20/2023
71424E-AB-4	PERMIAN PRODUCTION 1L TL			2	6. *	458,324	25.0000	1,527,746	6,110,985	458,324				2,444,394	10.685	11.770	FMAN		7,775	05/17/2018	05/09/2024
BGH5KC-XL-4	LYONS MAGNUS (SIERRA) 1L TL CL				4.C FE	880,584	97.0000	986,641	1,017,156	897,003			17,393		5.000	8.670	MON	141	32,716	05/07/2020	11/11/2024
BGH5KQ-JQ-8	ENDURANCE(EIG INVESTORS CORP)1L TL				4.A FE	896,802	100.0890	961,548	960,688	909,811			14,997		4.750	7.470	FMAN	4,436	25,121	05/06/2020	02/09/2023
BGH5L5-6Y-0	ELEVATION ACQUISITIONCO LLC 1L TL			2	5.B GI	12,975,228	99.5860	13,051,982	13,106,237	13,036,976			23,738		5.250	5.540	MJSD	1,911	728,136	06/27/2018	06/26/2023
98432U-AE-5	YAK MAT (YAK ACCESS LLC) 2L TLB CL			2	5.C FE	2,502,500	71.2500	2,493,750	3,500,000	2,502,500			9,646	790,152	10.238	11.720	MJSD	1	387,333	06/29/2018	06/13/2026
01446#-AA-4	ALEGEUS TECHNOLOGIES 1L TL			2	5.B GI	4,809,115	99.6930	4,842,800	4,857,692	4,825,196			6,548		9.250	9.600	MJSD	66,153	448,303	09/04/2018	09/05/2024
BGH5U2-R1-6	ENTRANS INT LLC 1L TL				5.A FE	761,370	96.5000	1,017,877	1,054,795	788,240			38,350		6.146	14.990	JAJO	180	35,720	05/19/2020	11/02/2024
03835*-AA-3	APTTUS CORPORATION 1L TL			2	2.A PL	51,566,945	99.2170	51,420,432	51,826,075	51,749,412			91,790		2.987	3.220	JAJO	392,215	2,212,694	10/31/2018	10/02/2021
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED			2	5.B GI	6,825,802	96.3380	6,575,860	6,825,802	6,825,802					5.000	5.000	JAJO	147,378	297,168	08/10/2020	10/24/2023
973149-A*-8	WIND RIVER 1L TL			2	4.C	8,807,059	99.0520	8,856,453	8,941,176	8,849,381			23,461		7.750	8.200	MJSD	61,594	658,490	12/21/2018	06/17/2024
67052*-AA-4	ACETO (ATLAS INTERMEDIATE) 1L TL			2	4.C	2,942,560	99.5160	2,948,147	2,962,500	2,946,713			2,684		6.500	6.730	MON	17,073	211,077	04/26/2019	04/29/2025

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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, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
84611@-AF-0	SOVOS COMPLIANCE (TAXWARE) 1L TL			2	4.A PL	17,553,116	99.1460	17,624,141	17,775,964	17,613,197		37,557			5.750	6.120	MON	2,293	1,051,952	07/29/2019	04/29/2024
BGH63Q-JJ-1	SOVOS COMPLIANCE (TAXWARE) 1L DDTL			2	4.A PL	1,374,175	99.1460	1,376,200	1,388,055	1,384,704		6,841			5.750	6.370	MON	222	221,037	07/29/2019	04/29/2021
72813N-AU-9	PLAYPOWER INC 1L TLB CL			2	4.C FE	1,046,605	96.0000	1,030,325	1,073,255	1,049,219		2,841			5.740	6.270	MON	342	67,117	06/08/2020	05/07/2026
BGH642-ZB-2	API HOLDINGS III CORP 1L TLB CL				4.C FE	351,821	95.7500	403,862	421,788	357,738		6,416			4.396	7.930	MON	52	12,031	04/13/2020	05/11/2026
BGH64S-JT-4	DREW MARINE 1L TL			2	5.B GI	5,836,125	98.8400	5,856,268	5,925,000	5,852,056		11,480			4.253	4.560	MON	699	334,559	05/24/2019	06/26/2026
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL			2	4.B FE	11,530,172	99.2920	11,907,457	11,992,363	11,575,345		33,570			6.250	7.230	MON	7,193	277,019	11/20/2020	07/12/2025
90276D-AB-5	UGI ENERGY SERVICES LLC 1L TLB			2	3.C FE	980,075	100.3750	988,694	985,000	980,819		531			3.896	4.030	MON	107	43,813	08/08/2019	08/07/2026
09622H-AC-5	BLUEFIN HOLDING (BLACK MTN) 1L TL			2	5.B GI	6,156,334	99.1410	6,118,768	6,171,763	6,158,052		1,341			4.146	4.240	MON	711	332,272	09/06/2019	09/04/2026
08883C-AB-4	SOTHEBYS 1L TLB CL			2	4.A FE	736,857	100.6660	756,906	751,895	738,701		4,559			6.500	6.930	MON	1,800	132,399	09/23/2019	01/15/2027
89078P-AJ-3	TOPPS COMPANY 1L FIRST OUT TL			2	4.C FE	13,594,135	99.7080	13,700,725	13,740,797	13,615,685		19,169			6.500	7.130	MON	4,949	431,384	10/23/2020	10/02/2022
53225@-AA-4	LIFELONG LEARNER (PSI) 1L TLB CL			2	5.B GI	25,505,455	99.8920	25,775,169	25,802,985	25,544,005		32,189			6.750	7.050	MON	305,199	1,581,912	10/07/2019	10/04/2026
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL			2	5.B GI	2,481,639	90.0160	2,233,871	2,481,639	2,481,639					6.750	6.750	MON	29,315	148,624	03/20/2020	10/20/2025
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL			2	5.B GI	4,017,265	99.8920	4,053,469	4,057,843	4,024,157		5,857			6.750	7.020	AO	47,946	338,134	12/02/2019	10/19/2026
BGH6C4-ZZ-6	GRANITE GENERATION LLC 1L TLB CL				3.C FE	182,925	100.3330	193,195	192,553	183,740		1,153			4.750	5.730	FMAN	25	8,689	04/14/2020	11/09/2026
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL				5.A	8,437,667	99.3650	8,446,015	8,500,000	8,443,108		5,441			5.750	5.940	MON	4,073	425,427	01/23/2020	01/13/2027
BGH6ES-6D-2	DOMINION (BOATS) 1L TL 3RD AMNDMNT				5.A	12,196,125	100.0000	12,296,631	12,296,631	12,212,691		16,989			6.750	7.040	MON	2,305	830,363	12/26/2019	05/17/2024
BGH6FH-5D-6	ARCLINE FM HOLDINGS LLC 1L TL				5.B GI	10,422,372	98.3410	10,463,949	10,640,502	10,457,479		36,103			7.000	7.590	JAJO	148,967	592,851	01/17/2020	01/21/2025
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED				5.B GI	357,364	89.8830	321,208	357,364	357,364					6.236	6.230	JAJO	4,829		10/14/2020	01/21/2025
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED				4.B Z	75,000	90.0000	67,500	75,000	75,000					5.750	5.750	MON	123	7,089	11/25/2020	03/02/2026
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL				4.B IF	2,605,129	90.0000	2,392,465	2,658,295	2,610,652		5,796			5.750	6.230	MON	39,716	100,853	02/10/2020	03/02/2026
BGH6H9-CB-8	STANDARDAERO(DYNSTY)1L TLB1 CL				4.C FE	211,622	95.5550	237,088	248,116	214,798		3,430			3.753	6.830	FMAN	26	6,156	05/08/2020	04/06/2026
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED				4.C	777,579	98.7110	775,307	785,433	778,251		696			7.000	7.310	MON	153	59,700	04/28/2020	02/28/2026
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R				4.C	8,896,994	98.7110	8,916,032	9,032,481	8,913,053		16,615			7.000	7.410	MON	1,757	545,283	02/27/2020	02/28/2026
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL				4.C FE	68,727,936	99.0000	73,161,996	73,901,006	69,315,909		667,460			4.250	5.940	MON	8,708	2,010,451	04/27/2020	04/24/2025
BGH6MF-RA-4	DELTA AIR LINES 1L TLB				2.C FE	13,596,542	101.7500	14,110,436	13,867,750	13,644,447		48,325			5.750	6.560	MON	139,170	276,407	08/10/2020	04/28/2023
BGH6N5-1D-7	INTRAWEST (ALTERRA) 1L TLB CL				4.B FE	1,580,800	100.8750	1,614,000	1,600,000	1,580,910		110			5.500	5.820	MON	244		11/20/2020	07/31/2026
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL				4.A FE	47,278,313	100.4580	49,187,354	48,962,859	47,373,683		98,735			5.750	6.440	MON	7,802	606,840	12/01/2020	06/10/2027
BGH6PL-YH-5	JETBLUE AIRWAYS CORP 1L TLB				3.B FE	3,201,169	103.0620	3,366,279	3,266,250	3,208,158		8,221			6.250	6.910	MON	8,506	97,794	07/02/2020	06/12/2024
BGH6QT-S7-6	WIDEORBIT 1L TL				4.B IF	4,640,739	98.9430	4,646,093	4,695,728	4,643,171		2,558			9.750	10.180	MON	1,272	224,409	07/06/2020	07/07/2025
BGH6SW-X5-5	SMART START 1L TLB CL				4.B FE	2,073,803	100.3540	2,102,176	2,094,750	2,074,709		947			5.750	6.000	MON	335	43,747	08/14/2020	08/12/2027
BGH6V9-FQ-6	SOVOS(TAXWARE)1L TL INCREMENTAL				4.A PL	12,550,100	99.1460	12,568,597	12,676,868	12,558,721		8,621			5.750	6.140	MON	2,024	204,067	09/29/2020	04/29/2024
BGH6VE-2B-2	JEFFERIES FINANCELLC 1L TL REFI CL				3.C FE	57,276,450	100.1250	57,927,319	57,855,000	57,290,458		14,998			3.937	4.150	MON	216,956	296,471	09/30/2020	09/30/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL				4.C FE	32,757,415	99.5620	33,107,621	33,253,103	32,770,428		13,014			6.000	6.340	MON	318,753		10/30/2020	10/29/2027
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL				4.B PL	94,785,600	98.7870	94,835,952	96,000,000	94,833,308		47,708			8.250	8.670	MON	1,540,000		10/16/2020	10/14/2025
BGH6WC-DN-7	QUIRCH FOODS 1L TLB CL				4.C FE	41,062,000	99.6880	41,769,063	41,900,000	41,080,197		18,197			6.250	6.690	MON	429,184		10/19/2020	10/16/2027
BGH6WV-FM-5	WRENCH GROUP 1L TL CL INCREMENTAL				4.B FE	5,346,000	100.2500	5,413,500	5,400,000	5,347,492		1,492			5.500	5.780	MON	825	35,475	10/30/2020	04/30/2026

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1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL				4.C PL	27,620,208	101.1670	28,224,784	27,899,200	27,626,550		6,342			5.750	6.000	MON	4,456	197,586	11/02/2020	10/29/2027
BGH6WX-4R-2	CAMBREX CORP 1L TL USD CL INCREMEN				4.B FE	6,368,000	101.0000	6,464,000	6,400,000	6,368,632		632			5.500	5.670	MON	978	22,489	10/30/2020	12/04/2026
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL				4.C FE	122,880,000	96.3330	123,306,240	128,000,000	122,951,338		71,338			6.000	6.800	MON	21,333	750,000	11/02/2020	11/10/2027
BGH6XY-FP-1	EXPRESS OIL (MAVIS) 1L TL CL ADDON				4.C FE	13,720,000	100.8130	14,113,750	14,000,000	13,724,449		4,449			5.000	5.590	MON	54,445		11/20/2020	03/20/2025
BGH6YU-K5-6	PREGIS TOPCO CORP 1L TL CL ADDON				4.C FE	2,189,000	99.6250	2,191,750	2,200,000	2,189,137		137			5.000	5.160	MON	305	4,278	12/09/2020	07/31/2026
BGH6YV-TD-8	SYNDIGO 1L TL CL				4.C FE	29,353,000	99.7500	29,725,500	29,800,000	29,355,897		2,897			5.250	5.570	MON	60,842		12/14/2020	12/10/2027
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB				4.B FE	33,328,125	99.7500	33,665,625	33,750,000	33,328,559		434			5.750	6.050	MON	10,781		12/16/2020	12/16/2027
BGH6ZD-DC-6	RS IVY HOLDCO (IMTT) 1L TL				4.B FE	54,421,250	99.5000	54,973,750	55,250,000	54,422,478		1,228			6.500	6.860	MON	29,927		12/17/2020	12/16/2027
BGH6ZQ-5R-3	PROVATION 1L TL CL				4.C FE	26,595,000	99.0000	26,730,000	27,000,000	26,596,514		1,514			5.500	5.830	MON	33,000		12/17/2020	12/16/2027
BGH6ZR-2R-4	KRONOS (KIK) 1L TLB CL				4.C FE	5,148,000	100.3520	5,218,304	5,200,000	5,148,064		64			5.250	5.510	MON	1,517		12/17/2020	12/17/2026
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL				5.B GI	15,245,087	98.8060	15,409,840	15,595,997	15,246,845		1,758			8.000	8.610	FMAN	31,192		12/23/2020	07/23/2025
BL1437-38-5	GREEN ENERGY PARTNERS/STONEWALL LL				4.C FE	276,059	92.8120	261,036	281,251	280,194		1,220			6.500	7.030	FMAN	2,488	293,004	10/13/2016	11/13/2021
C7236#-AA-2	PET HOLDINGS ULC 1L TL		A		2.C PL	9,332,555	95.2500	9,024,549	9,474,592	9,433,843		23,771			6.500	6.890	MJSD	156,974	518,461	06/28/2016	06/23/2022
BGH4PR-PX-2	PET HOLDINGS ULC DD1L FUNDED		A	2	2.C PL	1,040,988	95.2500	991,541	1,040,988	1,040,988					6.500	6.500	JAJO	17,702	237,458	03/26/2018	07/05/2022
C9413P-AZ-6	VALEANT PHARMACEUTICALS TLB 1L CL		A	2	3.B FE	201,659	99.7660	209,570	210,061	204,027		1,661			3.148	3.900	MJSD	49	25,217	01/02/2019	06/01/2025
C8000C-AB-9	PWR SOLUTIONS PANTHR USD 1L TLB CL		A	2	4.A FE	2,879,839	99.8540	2,904,682	2,908,929	2,885,629		4,396			3.646	3.860	MON	294	135,312	03/18/2019	04/30/2026
G4990@-AA-3	JZ CAPITAL PARTNERS US TL 1L		D		4.A PL	3,544,502	100.0000	3,580,305	3,580,305	3,575,254		(23,026)			6.750	7.120	MJSD	26,094	268,454	01/24/2017	06/12/2021
BGH4VS-4F-5	COGITAL MIDCO LIMITED TLB1B 1L		B		5.B GI	2,110,779	98.2500	2,402,823	2,445,622	2,431,029		2,080		199,535	4.500	4.700	MJSD	29,859	105,556	12/02/2016	11/25/2023
G4923#-AA-3	CAUSEWAY TECHNOLOGY 1L TL		B	2	5.B GI	8,235,713	99.0220	8,844,174	8,931,531	8,830,879		24,074		269,373	6.286	6.750	MJSD	66,315	568,268	12/21/2018	06/02/2024
BGH5D5-Q6-8	KERRIDGE COMMERCIAL (GBP) 1L TL		B	2	4.C	4,392,428	99.4680	4,249,771	4,272,497	4,230,101		12,299		127,770	5.322	5.750	JAJO	205,936	867,835	01/22/2018	01/22/2024
BGH5D7-23-7	KERRIDGE (EUR) 1L DDTL CAR A FUND		B	2	4.C	486,287	99.4680	473,066	475,596	475,596				39,015	5.250	5.250	JAJO	20,711	39,619	01/22/2018	01/22/2024
BGH5GK-ZL-9	KERRIDGE 1L DDTL CAR A LO		B	2	4.C	2,554,797	99.4680	2,682,514	2,696,859	2,671,528		6,074		81,316	6.750	7.180	JAJO	35,902	174,850	09/24/2018	01/22/2024
BGH5JA-UG-4	SLR (HAMILTON) 1L DDTL FUNDED GBP		B	2	4.C	339,248	98.1120	367,086	374,151	374,151				11,381	4.246	4.300	MON	18,168	12,533	10/29/2019	05/23/2025
G4288#-AA-2	SLR (HAMILTON) 1L TLB2 (USD)		D	2	4.C	2,992,064	98.1120	3,018,575	3,076,673	3,019,416		10,958			4.272	4.800	FMAN	36,517	173,479	06/26/2018	05/14/2025
G0674@-AB-2	ALEXANDER MANN 1L TLB GBP		B	2	4.C PL	3,678,741	91.5630	3,753,110	4,098,937	3,939,698		25,373		120,419	5.337	6.340	FMAN	35,856	163,742	08/07/2018	06/29/2025
BGH5Q5-QC-1	DATIX BIDCO 1L TL		D	2	5.B GI	3,958,953	99.3860	3,973,772	3,998,306	3,970,220		4,865			4.500	4.730	MJSD			09/26/2018	09/24/2025
BGH5UT-R2-5	CAUSEWAY TECH INVESCO 1L TL LO		B	2	5.B GI	1,060,764	173.0000	1,978,342	1,143,550	1,143,550				34,786	7.052	7.100	FMAN	10,305	81,222	12/21/2018	06/02/2024
BGH659-CV-7	DATIX BIDCO 1L TL B3		D	2	5.B GI	1,674,500	99.3860	1,689,569	1,700,000	1,679,313		3,225			4.744	5.060	MON	14,114	262,111	05/28/2019	05/20/2026
BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3		D	2	5.B GI	3,409,784	99.2830	3,436,896	3,461,709	3,416,743		4,329			7.994	8.360	MON	48,429	363,388	05/28/2019	05/20/2027
BGH6A4-HT-2	KERRIDGE GBP 2ND OUT 1L TL		B	2	4.C	12,272,115	99.4680	13,590,450	13,663,125	13,496,192		26,435		412,220	6.750	7.160	MJSD	276,414	492,396	09/13/2019	01/22/2024
BGH6DC-NE-7	CAUSEWAY INVESCO 1L TLB ADD ON		B	2	5.B GI	1,302,062	99.0220	1,404,025	1,417,894	1,384,052		7,724		42,289	6.284	7.140	MJSD	7,426	92,020	11/27/2019	06/08/2024
BGH6UR-8S-1	DELTA SKYMILES IP 1L TLB		D		2.B FE	65,132,500	103.9380	67,559,375	65,000,000	65,126,964		(5,536)			4.750	4.770	MON	794,036		09/22/2020	10/20/2027
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		D		4.B FE	2,970,000	99.7500	2,992,500	3,000,000	2,970,032		32			5.250	5.490	MON	876		11/25/2020	11/25/2027
6499999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						1,229,229,142	XXX	1,245,768,702	1,282,562,520	1,232,889,741	(1,171,381)	2,011,295	5,277,755	1,338,104	XXX	XXX	XXX	7,297,660	27,740,217	XXX	XXX
6599999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans						1,229,229,142	XXX	1,245,768,702	1,282,562,520	1,232,889,741	(1,171,381)	2,011,295	5,277,755	1,338,104	XXX	XXX	XXX	7,297,660	27,740,217	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						27,574,662,661	XXX	32,035,914,806	30,172,235,510	28,248,399,147	(22,500)	105,433,144	14,196,249		XXX	XXX	XXX	290,731,070	889,766,974	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						3,019,555,007	XXX	3,354,356,043	3,297,996,909	3,058,196,766	103,534	26,232,516			XXX	XXX	XXX	12,014,774	120,740,361	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						5,572,168,052	XXX	6,129,762,718	5,018,711,847	5,367,773,506		(58,699,862)			XXX	XXX	XXX	25,907,533	273,155,576	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						10,773,113,885	XXX	11,057,720,079	10,834,998,126	10,778,089,899	(761,769)	3,015,785	77,086,488	1,231,586	XXX	XXX	XXX	84,976,883	437,466,061	XXX	XXX

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
8199999 - Bonds - Total Bonds - Subtotals – Unaffiliated Bank Loans						52,281,914	XXX	52,489,469	52,412,946	52,354,675		14,085			XXX	XXX	XXX	5,019	2,160,292	XXX	XXX
8299999 - Bonds - Total Bonds - Subtotals – Unaffiliated Bank Loans						1,229,229,142	XXX	1,245,768,702	1,282,562,520	1,232,889,741	(1,171,381)	2,011,295	5,277,755	1,338,104	XXX	XXX	XXX	7,297,660	27,740,217	XXX	XXX
8399999 Subtotals - Total Bonds						48,221,010,661	XXX	53,876,011,817	50,658,917,858	48,737,703,734	(1,852,116)	78,006,963	96,560,493	2,569,690	XXX	XXX	XXX	420,932,940	1,751,029,481	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 13,520,191,971 1B $ 1,587,992,995 1C $ 2,811,803,874 1D $ 3,639,252,335 1E $ 2,311,275,619 1F $ 3,591,222,380 1G $ 4,308,500,537

2A $ 3,298,101,377 2B $ 6,332,021,173 2C $ 4,146,308,137

3A $ 641,408,627 3B $ 419,315,182 3C $ 536,910,071

4A $ 233,829,424 4B $ 508,054,262 4C $ 581,664,899

5A $ 48,153,955 5B $ 182,366,071 5C $ 21,291,380

6 $ 18,039,465

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	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	
CUSIP Identification	Description	Code	Foreign	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 (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.		Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00850L-20-3	AGRIBANK FCB			80,000.000	100.00	100.000	8,000,000	113.125	9,050,000	8,000,000	137,504	550,016							2.A FE	10/29/2013
06055H-40-0	BANK OF AMERICA CORP			1,674,000.000	25.00	25.000	41,850,000	26.550	44,444,700	41,850,000									2.C FE	10/27/2020
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE			6,850,000.000	100.00	1.000	6,850,000	110.530	7,571,305	6,850,000	89,431	108,211							2.A FE	05/12/2020
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE			39,300,000.000	100.00	1.000	39,300,000	103.840	40,809,120	39,300,000	230,233								2.A FE	10/26/2020
172967-MU-2	CITIGROUP INC			13,750,000.000	100.00	1.000	13,750,000	102.875	14,145,313	13,750,000									3.A FE	12/03/2020
190750-86-2	COBANK ACB			10,000.000	100.00	100.000	1,000,000	111.500	1,115,000	1,000,000	15,500	62,000							2.A FE	11/19/2014
29452E-AA-9	EQUITABLE HOLDINGS INC			77,050,000.000	100.00	1.000	77,050,000	106.625	82,154,563	77,050,000	158,916	1,313,703							3.A FE	08/06/2020
313148-85-0	FARMER MAC			350,000.000	25.00	25.000	8,750,000	26.870	9,404,500	8,750,000	125,780	205,441							4.B	05/13/2020
313400-73-1	FREDDIE MAC			170,000.000	50.00	1.530	260,100	14.600	2,482,000	260,100									6. FE	10/21/2008
33616C-76-1	FIRST REPUBLIC BANK			1,840,000.000	25.00	25.000	46,000,000	26.440	48,649,600	46,000,000		231,919							2.C FE	09/09/2020
665859-85-6	NORTHERN TRUST CORPORATION			860,000.000	25.00	25.000	21,500,000	27.780	23,890,800	21,500,000	252,625	915,064							2.A FE	10/29/2019
693475-85-7	PNC FINANCIAL SERVICES GROUP INC			246,900.000	25.00	25.136	6,206,055	26.780	6,611,982	6,206,055		378,066							2.B FE	05/18/2012
74460W-51-1	PUBLIC STORAGE			1,160,000.000	25.00	25.000	29,000,000	25.820	29,951,200	29,000,000		268,452							2.A FE	09/29/2020
74460W-53-7	PUBLIC STORAGE			740,000.000	25.00	25.000	18,500,000	27.130	20,076,200	18,500,000		292,531							2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE			1,920,000.000	25.00	25.000	48,000,000	27.140	52,108,800	48,000,000		1,196,335							1.G FE	06/08/2020
74460W-59-4	PUBLIC STORAGE			800,000.000	25.00	25.000	20,000,000	27.530	22,024,000	20,000,000		1,060,111							2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			1,072,000.000	25.00	25.000	26,799,840	27.670	29,662,240	26,799,840		1,306,502							2.A FE	09/06/2019
74460W-71-9	PUBLIC STORAGE			50,000.000	25.00	20.900	1,045,000	26.160	1,308,000	1,045,000		61,250							2.A FE	11/14/2016
74460W-77-6	PUBLIC STORAGE			47,000.000	25.00	23.000	1,081,000	25.070	1,178,290	1,081,000		63,450							2.A FE	12/02/2016
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)			58,750,000.000	100.00	1.000	58,750,000	105.750	62,128,125	58,750,000									2.B FE	12/08/2020
816300-50-3	SELECTIVE INSURANCE GROUP			1,256,000.000	25.00	25.000	31,400,000	25.840	32,455,040	31,400,000									3.A FE	12/02/2020
857477-60-8	STATE STREET CORP			522,000.000	25.00	25.000	13,050,000	28.330	14,788,260	13,050,000		769,846							2.B FE	02/25/2014
857477-85-5	STATE STREET CORP			420,000.000	25.00	25.000	10,500,000	28.960	12,163,200	10,500,000		561,624							2.B FE	04/04/2016
949746-55-6	WELLS FARGO AND COMPANY			381,600.000	25.00	25.000	9,540,000	26.850	10,245,960	9,540,000		558,098							2.B FE	07/15/2013
94988U-12-8	WELLS FARGO & CO			1,400,000.000	25.00	25.000	35,000,000	26.380	36,932,000	35,000,000		214,760							2.B FE	10/21/2020
BGH6X3-YM-5	SAFE HARBOR MARINAS LLC ESCROW			252,840.000	1.00	1.839	464,988	1.839	464,988	493,884				(28,896)			(28,896)		5.B GI	10/30/2020
007924-50-9	AEGON NV		D	290,000.000	25.00	25.220	7,313,800	25.440	7,377,600	7,313,800		220,725							2.B FE	07/19/2007
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							580,960,783	XXX	623,192,786	580,989,679	1,009,987	10,338,104		(28,896)			(28,896)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
020002-30-9	ALLSTATE CORP			100,000.000	25.00	25.000	2,500,000	27.570	2,757,000	2,500,000		127,500							2.B FE	01/03/2013
025932-86-4	AMERICAN FINANCIAL			956,000.000	25.00	25.000	23,900,000	27.870	26,643,720	23,900,000		268,875							2.B FE	09/08/2020
025932-88-0	AMERICAN FINANCIAL GROUP INC			200,000.000	25.00	25.000	5,000,000	27.740	5,548,000	5,000,000		265,504							2.C FE	11/21/2019
04621X-30-6	ASSURANT INC			720,000.000	25.00	25.000	18,000,000	27.360	19,699,200	18,000,000									3.A FE	11/16/2020
084423-88-8	WR BERKLEY CORPORATION			2,000,000.000	25.00	25.000	50,000,000	26.280	52,560,000	50,000,000		584,376							2.C FE	09/16/2020
12621E-30-1	CNO FINANCIAL GROUP INC			854,000.000	25.00	25.000	21,350,000	26.270	22,434,580	21,350,000									3.B FE	11/18/2020
12679R-20-4	CABCO-SBC COMM			300,000.000	25.00	23.250	6,975,000	24.920	7,476,000	6,975,000		247,136							2.B FE	08/01/2007
759351-70-3	REINSURANCE GROUP OF AMERICA INC			452,000.000	25.00	25.000	11,300,000	27.500	12,430,000	11,300,000		700,600							2.B FE	08/14/2012
759351-80-2	REINSURANCE GROUP OF AMERICA			2,062,000.000	25.00	25.000	51,550,000	28.920	59,633,040	51,550,000		2,964,122							2.B FE	06/01/2016
8599999 - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							190,575,000	XXX	209,181,540	190,575,000		5,158,113							XXX	XXX
Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Parent, Subsidiaries, and Affiliates Redeemable Preferred																				
8999999 Total Preferred Stocks							771,535,783	XXX	832,374,326	771,564,679	1,009,987	15,496,217		(28,896)			(28,896)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ ..... 1B $ ..... 1C $ ..... 1D $ ..... 1E $ ..... 1F $ ..... 1G $ 48,000,000

2A $ 173,075,840 2B $ 236,584,855 2C $ 142,850,000

3A $ 140,200,000 3B $ 21,350,000 3C $ .....

4A $ ..... 4B $ 8,750,000 4C $ .....

5A $ ..... 5B $ 464,988 5C $ .....

6 $ 260,100

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
00775W-20-1	AEQUI ACQUISITION CORP			486,693.000	4,915,599	10.100	4,915,599	4,866,930				48,669		48,669		11/20/2020	XXX
38286R-20-4	GORES HOLDINGS VI INC			506,896.000	5,373,098	10.600	5,373,098	5,068,960				304,138		304,138		12/11/2020	XXX
71531R-10-9	PERSHING SQUARE COMMON STOCK			2,070,000.000	57,380,400	27.720	57,380,400	40,128,440				17,251,960		17,251,960		09/11/2020	XXX
71531R-11-7	PERSHING SQUARE WARRANTS C23			229,999.000	2,207,990	9.600	2,207,990	1,271,560				936,431		936,431		09/11/2020	XXX
866142-40-9	SUMMIT MIDSTREAM PARTNERS LP			7,965.000	99,483	12.490	99,483	105,377				(5,894)		(5,894)		11/17/2020	XXX
909218-40-6	UNIT CORPORATION			248,432.000	2,360,104	9.500	2,360,104	2,297,996				62,108		62,108		12/11/2020	XXX
881624-20-9	TEVA PHARMACEUTICAL		D	1,388.000	13,394	9.650	13,394					(208)		(208)		01/02/2008	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					72,350,068	XXX	72,350,068	53,739,263				18,597,204		18,597,204		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
31340#-10-0	FEDERAL HOME LOAN BANK			1,329,118.000	132,911,800	100.000	132,911,800	132,911,800		6,272,459						03/16/2020	XXX
040332-98-3	ARIAS HOLDINGS UNIT CERTIFICATE A			9,630.000	1		1			12,072						01/22/2010	XXX
BGH30X-EB-8	SPORTCRAFT EQUITY			394.000												07/30/2010	XXX
BGH31M-WR-6	ML HOLDCO LLC			1.000												11/18/2013	XXX
BGH4EN-SN-2	TARGUS CAYMAN HOLCO LIMITED			472,476.000	968,925	2.051	968,925	489,014				104,062		104,062		12/03/2018	XXX
BGH4NW-R8-6	MWO HOLDINGS			975.000	1,511	1.550	1,511	97,500		92,138		(73,281)		(73,281)		09/01/2016	XXX
BGH53G-51-9	EXPRESS OIL CHANGE LLC CLASS B			2,304,009.230	2,234,889	0.970	2,234,889	2,073,608				(299,521)		(299,521)		06/13/2017	XXX
BGH53G-52-7	EXPRESS OIL CHANGE LLC CLASS C			359,585.250	348,798	0.970	348,798	323,627				(46,746)		(46,746)		06/13/2017	XXX
BGH53G-53-5	EXPRESS OIL CHANGE LLC CLASS D-1			2,663,594.480	266,359	0.100	266,359	266,359								06/13/2017	XXX
BGH5BF-82-4	VELOCITY HOLDINGS			0.004	6	1,432.750	6	4				1		1		12/12/2017	XXX
BGH5FT-AG-9	EXPRESS OIL CHANGE LLC CLASS A			2,523,605.800	2,447,898	0.970	2,447,898	2,523,606				(328,069)		(328,069)		03/15/2018	XXX
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC			586,696.681	936,536	1.596	936,536	586,697		115,942		349,839		349,839		08/13/2020	XXX
BGH67N-YB-4	ACP IV COATING SOLUTIONS LLC			3,715.408	3,715,409	1,000.000	3,715,409	3,715,409								11/04/2019	XXX
G0697K-10-6	ATLAS MARA LTD NPV		D	2,099,513.000	566,869	0.270	566,869	4,723,904				(1,732,098)		(1,732,098)		08/24/2017	XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST			90,626,745.130	90,626,745	1.000	90,626,745	90,626,745								07/25/2006	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					235,025,746	XXX	235,025,746	238,338,273		6,492,611		(2,025,813)		(2,025,813)		XXX	XXX
Parent, Subsidiaries and Affiliates Publicly Traded																	
Parent, Subsidiaries and Affiliates Other																	
000000-00-0	CANAL REINSURANCE COMPANY			100,000.000	134,055,062	100,000.000	134,055,062	52,422,095				(39,335,113)		(39,335,113)		09/30/2019	XXX
000000-00-0	MNL REINSURANCE			100,000.000	53,085,952	100,000.000	53,085,952	2,500,000				(23,427,803)		(23,427,803)		12/30/2010	XXX
000000-00-0	SOLBERG REINSURANCE COMPANY			100,000.000	92,387,323	100,000.000	92,387,323	2,500,000				(19,867,442)		(19,867,442)		12/30/2010	XXX
9399999 - Parent, Subsidiaries and Affiliates Other					279,528,337	XXX	279,528,337	57,422,095				(82,630,358)		(82,630,358)		XXX	XXX
Mutual Funds																	
Unit Investment Trusts																	
Closed-End Funds																	
05588W-10-8	BNYM STRAT MUNI			233,275.000	1,980,505	8.490	1,980,505	1,889,613		88,050		75,143		75,143		04/17/2020	
092479-10-4	BLACKROCK MUNICIPAL INCOME Q			101,673.000	1,542,379	15.170	1,542,379	1,411,042		55,058		137,488		137,488		04/24/2020	
09248F-10-9	BLACKROCK MUN INCOME TR			39,188.000	606,238	15.470	606,238	503,527		19,510		102,435		102,435		04/24/2020	
09253R-10-5	BLACKROCK MUNIVEST FUND			358,176.000	3,291,637	9.190	3,291,637	3,146,945		121,795		183,781		183,781		04/24/2020	
09253Y-10-0	BLACKROCK MUNIENHANCED			135,727.000	1,626,009	11.980	1,626,009	1,490,492		61,190		154,473		154,473		04/24/2020	
09254F-10-0	BLACKROCK MUNIYIELD QUALITY			138,888.000	2,291,652	16.500	2,291,652	2,064,480		84,537		225,097		225,097		04/17/2020	
09254P-10-8	BLACKROCK MUNIHOLDINGS INVESTMENT			121,683.000	1,713,297	14.080	1,713,297	1,650,241		67,629		96,130		96,130		09/12/2019	
233368-10-9	DWS MUNICIPAL INCOME TRUST			50,920.000	592,200	11.630	592,200	592,840		25,811		15,276		15,276		09/13/2019	
27826U-10-8	EATON VANCE MUNICIPAL INCOME			209,248.000	2,799,738	13.380	2,799,738	2,583,538		93,536		219,289		219,289		04/23/2020	
46131J-10-3	INVESCO MUNICIPAL TRUST			289,098.000	3,706,236	12.820	3,706,236	3,503,772		149,268		226,436		226,436		04/24/2020	
46131M-10-6	INVESCO TRUST FOR INVESTMEN			338,607.000	4,472,998	13.210	4,472,998	4,184,585		175,409		287,779		287,779		04/24/2020	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNI			409,616.000	5,251,277	12.820	5,251,277	4,950,074		204,990		334,975		334,975		04/23/2020	
46132E-10-3	INVESCO AD MIT II			203,448.000	2,309,135	11.350	2,309,135	2,183,407		90,864		133,153		133,153		04/24/2020	
670651-10-8	NUVEEN INS CA TX FR ADV MUN			90,217.000	1,421,820	15.760	1,421,820	1,286,599		40,211		135,220		135,220		04/24/2020	
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC FUND			2,023,879.000	30,560,573	15.100	30,560,573	28,212,440		1,187,389		2,159,266		2,159,266		04/24/2020	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INC FUND			1,475,786.000	22,682,831	15.370	22,682,831	20,801,260		872,554		1,700,151		1,700,151		04/24/2020	
67066Y-10-5	NUVEEN CA QUAL MUNI INC FD			732,694.000	11,107,641	15.160	11,107,641	10,654,282		403,367		503,965		503,965		04/24/2020	
67071L-10-6	NUVEEN AMT-FR MUNI CREDIT FD			1,501,649.000	25,197,671	16.780	25,197,670	23,303,306		1,152,745		1,641,771		1,641,771		04/24/2020	
814291-46-4	GUGGENHEIM LIMITED DURATION FUND			120,048.019	3,072,029	25.590	3,072,029	3,000,000				121,248		121,248		01/28/2014	
9699999 - Closed-End Funds					126,225,866	XXX	126,225,865	117,412,443		4,893,913		8,453,076		8,453,076		XXX	XXX
9799999 Total Common Stocks					713,130,017	XXX	713,130,016	466,912,074		11,386,524		(57,605,891)		(57,605,891)		XXX	XXX
9899999 Total Preferred and Common Stocks					1,484,665,800	XXX	1,545,504,342	1,238,476,753	1,009,987	26,882,742		(57,634,787)		(57,634,787)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ ..... 1B $ ..... 1C $ ..... 1D $ ..... 1E $ ..... 1F $ ..... 1G $ .....

2A $ ..... 2B $ ..... 2C $ .....

3A $ ..... 3B $ ..... 3C $ .....

4A $ ..... 4B $ ..... 4C $ .....

5A $ ..... 5B $ ..... 5C $ .....

6 $ .....

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
Bonds - U.S. Governments								
3128X9-MF-4	FHLMC 0.0 09/15/2036		06/04/2020	NOMURA INC.	XXX	775,173	1,050,000	
3130AE-HA-1	FHLB 3.625 6/43		03/04/2020	CITIGROUP GLOBAL MARKETS	XXX	191,566	150,000	1,103
3130AJ-2B-4	FHLB 2.79 02/37-02/21		02/12/2020	JVB FINANCIAL	XXX	2,495,625	2,500,000	
3130AJ-5G-0	FHLB 2.7 02/35-02/21 (A)		02/12/2020	JVB FINANCIAL	XXX	19,960,000	20,000,000	
3130AJ-CK-3	FHLB 2.375 03/35-06/20 (A)		03/03/2020	DEUTSCHE BANK SECURITIES INC.	XXX	10,000,000	10,000,000	
3130AJ-D7-1	FHLB 2.22 03/35-03/21 (A)		03/06/2020	VARIOUS	XXX	10,000,000	10,000,000	
3130AJ-D9-7	FHLB 2.34 03/40-03/21 (A)		03/05/2020	CITIGROUP GLOBAL MARKETS	XXX	4,997,500	5,000,000	
3133EE-L7-3	FFCB 3.79 05/18/2044		08/07/2020	RBC DAIN RAUSCHER	XXX	2,005,980	1,500,000	12,949
3133EE-SX-9	FFCB 3.61 03/09/2044		08/17/2020	MORGAN STANLEY	XXX	2,349,923	1,819,000	29,002
3133EJ-2V-0	FFCB 3.83 12/14/2044		08/19/2020	WELLS FARGO	XXX	1,351,000	1,000,000	7,022
3133EK-BQ-8	FFCB 02/44		09/29/2020	RBS AMERICAS HQ	XXX	39,921	30,000	104
3133EL-3Q-5	FFCB 1.95 08/40-08/21 (A)		08/31/2020	WELLS FARGO	XXX	43,971,818	44,215,000	43,110
3133EL-5B-6	FFCB 2.00 08/40-08/21 (A)		08/31/2020	CANTOR FITZGERALD & CO.	XXX	18,543,525	18,590,000	4,131
3133EL-HJ-6	FFCB 3.0 01/40-01/21 (A)		01/07/2020	VARIOUS	XXX	8,000,000	8,000,000	
3133EL-KD-5	FFCB 2.42 01/37		03/06/2020	CITIGROUP GLOBAL MARKETS	XXX	314,197	280,000	756
3133EL-KE-3	FFCB 2.70 1/30/2045		09/08/2020	BANK OF NEW YORK	XXX	2,671,273	2,364,000	6,915
3133EL-KF-0	FFCB 2.76 02/03/2050		09/08/2020	VARIOUS	XXX	4,825,733	4,185,000	8,047
3133EL-PH-1	FFCB 2.59 02/35-02/21 (A)		02/24/2020	DEUTSCHE BANK SECURITIES INC.	XXX	850,000	850,000	
3133EL-Z9-8	FFCB 1.99 07/40-07/21 (A)		07/22/2020	FTN FINANCIAL	XXX	780,000	780,000	
3133EL-ZC-1	FFCB 2.0 05/40-05/25 (A)		05/05/2020	MIZUHO SECURITIES USA INC.	XXX	1,170,000	1,170,000	
3133EM-CV-2	FFCB 2.00 10/40-10/21 (A)		10/15/2020	CANTOR FITZGERALD & CO.	XXX	2,253,873	2,255,000	125
3133EM-GU-0	FFCB 2.1 11/40 - 11/21		11/30/2020	VARIOUS	XXX	4,495,500	4,500,000	3,150
3133EM-LD-2	FFCB 2.04 12/45 - 12/25 (A)		12/16/2020	TD SECURITIES LLC	XXX	1,130,000	1,130,000	
3134GV-5K-0	FHLMC 2.22 07/40-01/21 (QB)		07/07/2020	VARIOUS	XXX	168,000,000	168,000,000	
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (QB)		07/07/2020	CITIGROUP GLOBAL MARKETS	XXX	150,000,000	150,000,000	
3134GW-6D-3	FHLMC 2.0 10/40-04/29 (QB)		10/20/2020	JVB FINANCIAL	XXX	9,987,500	10,000,000	
3134GW-7C-4	FHLMC 2.1 11/45-11/21 (QB)		10/27/2020	DEUTSCHE BANK SECURITIES INC.	XXX	24,931,250	25,000,000	
3134GW-QD-1	FHLMC 2.05 08/50-08/22 (QB)		08/10/2020	CITIGROUP GLOBAL MARKETS	XXX	790,000	790,000	
3134GW-WA-0	FHLMC 2.02 10/45-10/22 (QB)		09/23/2020	VARIOUS	XXX	24,499,338	24,530,000	
31358D-JP-0	FNMA 7/15/37		12/08/2020	NOMURA INC.	XXX	5,343,089	7,300,000	
31422B-K7-4	FAMCA 2.25 07/45-10/20 (QB)		07/14/2020	UBS SECURITIES LLC	XXX	4,997,500	5,000,000	
31422B-SZ-4	FAMCA 3.2 01/50-01/25 (QB)		01/14/2020	WELLS FARGO	XXX	1,000,000	1,000,000	
31422B-U3-2	FAMCA 2.25 09/45-09/21 (SA)		09/02/2020	UBS SECURITIES LLC	XXX	4,050,000	4,050,000	
76116F-AB-3	RESOLUTION FUNDING CORP.		03/03/2020	NOMURA INC.	XXX	648,593	750,000	
76116F-AC-1	RFCSP STRIP PRINCIPAL		03/03/2020	NOMURA INC.	XXX	236,591	275,000	
912810-SP-4	T 1.375 08/15/2050		10/28/2020	VARIOUS	XXX	906,689	950,000	2,289
912828-2R-0	T 2.25 08/15/2027		03/05/2020	BARCLAYS CAPITAL INC.	XXX	1,470,538	1,340,000	1,555
912828-ZS-2	T 0.5 05/31/2027		06/30/2020	GOLDMAN SACHS & CO.	XXX	1,000,586	1,000,000	424
0599999 - Bonds - U.S. Governments						541,034,281	541,353,000	120,682
Bonds - All Other Governments								
58518N-2A-9	EQPTRC 5 7/8 05/18/30	A	05/12/2020	J.P. MORGAN SECURITIES INC.	XXX	1,942,000	1,942,000	
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMPANY	D	04/29/2020	MERNR	XXX	505,000	500,000	1,556
056732-AG-5	BAHAMAS (COMMONWEALTH OF)	D	06/29/2020	TRANSFER	XXX	1,993,200	2,000,000	15,058
085209-AH-7	BERMUDA (GOVERNMENT OF)	D	08/17/2020	HSBC SECURITIES, INC.	XXX	5,484,545	5,500,000	
195325-BR-5	COLOM 5 5/8 02/26/44	D	12/02/2020	JEFFERIES INT'L LTD.	XXX	6,553,500	5,100,000	78,094
195325-DQ-5	COLOM 5.2 05/15/49	D	09/02/2020	BARCLAYS BANK PLC	XXX	5,871,060	4,680,000	73,121
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE	D	11/24/2020	VARIOUS	XXX	13,374,993	12,210,000	137,961
21987B-BD-9	CODELCO INC.	D	12/07/2020	BTIG, LLC	XXX	298,662	300,000	
268317-AK-0	ELECTRICITE DE FRANCE SA	D	12/16/2020	VARIOUS	XXX	10,066,069	7,925,000	132,098
268317-AL-8	ELECTRICITE DE FRANCE SA	D	11/17/2020	HSSUS	XXX	10,318,863	7,300,000	118,374
279158-AJ-8	ECOPET 5 7/8 05/28/45	D	12/02/2020	VARIOUS	XXX	10,218,000	8,760,000	69,144
29135L-AJ-9	ABU DHABI (EMIRATE OF)	D	04/08/2020	JPMORGAN SECURITIES INC.	XXX	31,003,860	32,250,000	
29135L-AN-0	ADGB 2.7 09/02/70	D	09/03/2020	MERRILL LYNCH INT'L LTD.	XXX	2,361,060	2,340,000	1,053
29246B-AF-5	EEPPME 4 3/8 02/15/31	D	07/08/2020	SCOTIABANK EUROPE PLC	XXX	1,791,031	1,810,000	
40053X-AA-7	GEBCB 4 7/8 05/15/30	D	09/23/2020	VARIOUS	XXX	1,324,529	1,267,000	8,802
455780-CU-8	INDON 4.45 04/15/70	D	09/01/2020	CITIGROUP GLOBAL MARKETS LTD.	XXX	3,575,520	2,880,000	49,128
46513J-B5-9	STATE OF ISRAEL	D	03/31/2020	CITIGROUP GLOBAL MARKETS	XXX	3,000,000	3,000,000	
680617-AC-1	OCENSA 4 07/14/27	D	07/09/2020	CITIGROUP GLOBAL MARKETS LTD.	XXX	1,171,115	1,180,000	
69370R-AJ-6	PERTIJ 4.15 02/25/60	D	12/02/2020	VARIOUS	XXX	8,151,420	7,770,000	52,785
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)	D	09/22/2020	GOLDMAN SACHS INT'L	XXX	2,258,300	2,000,000	14,190

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
706451-BG-5	PEMEX 6 5/8 06/15/35	D	05/11/2020	VARIOUS	XXX	848,715	1,170,000	31,132
71568Q-AF-4	PLNIJ 6.15 05/21/48	D	12/07/2020	MERRILL LYNCH INT'L LTD	XXX	1,365,525	1,020,000	3,137
71568Q-AK-3	PLNIJ 4 7/8 07/17/49	D	12/09/2020	VARIOUS	XXX	7,116,075	6,150,000	115,204
71568Q-AM-9	PLNIJ 4 3/8 02/05/50	D	09/02/2020	WELLS FARGO BANK NA II	XXX	2,380,950	2,220,000	7,824
74445P-AF-9	IDASAL 5.45 05/15/30	D	05/11/2020	CITIGROUP GLOBAL MARKETS LTD	XXX	703,742	720,000	
74446W-AC-0	PTTTB 3.7 07/16/70	D	12/04/2020	AUSTRALIA & NEW ZEALAND BANKIN	XXX	5,481,957	5,220,000	76,183
80414L-2L-8	ARAMCO 3 1/4 11/24/50	D	11/17/2020	J.P. MORGAN SECURITIES INC	XXX	648,791	655,000	
80414L-2M-6	ARAMCO 3 1/2 11/24/70	D	12/02/2020	VARIOUS	XXX	6,757,236	6,700,000	5,504
91086Q-AZ-1	MEX 5 3/4 10/12/10	D	12/03/2020	VARIOUS	XXX	13,063,215	10,350,000	157,315
91087B-AL-4	MEXICO (UNITED MEXICAN STATES) (GO	D	09/25/2020	VARIOUS	XXX	9,710,865	8,990,000	169,722
G67487-AA-9	OMGRID 5.196 05/16/27	D	06/01/2020	JEFFERIES INT'L LTD	XXX	859,200	960,000	14,826
G781A6-AB-9	SECO 5.06 04/08/43	D	12/02/2020	J.P. MORGAN SECURITIES INC	XXX	4,554,000	3,600,000	28,336
M28505-AC-5	DPWDU 5 5/8 09/25/48	D	12/21/2020	VARIOUS	XXX	8,936,325	7,350,000	147,352
M4289D-JB-8	TAQAUH 4 10/03/49	D	12/03/2020	BNP PARIBAS SECURITIES SERVICE	XXX	1,440,000	1,200,000	8,533
M6320U-BA-6	KSA 4 1/2 04/22/60	D	12/02/2020	VARIOUS	XXX	6,394,313	5,010,000	69,165
M8237R-AB-0	ARAMCO 4 3/8 04/16/49	D	09/01/2020	J.P. MORGAN SECURITIES INC	XXX	2,374,125	1,950,000	32,466
M8489S-AN-7	QATAR 4.4 04/16/50	D	09/02/2020	DEUTSCHE BANK SECURITIES INC	XXX	4,820,220	3,660,000	61,732
N5S29S-AB-5	MUBAUH 3.7 11/07/49	D	12/02/2020	JEFFERIES INT'L LTD	XXX	4,261,815	3,714,000	10,306
N5S29S-AX-7	MUBAUH 3.95 05/21/50	D	09/02/2020	VARIOUS	XXX	2,412,300	2,040,000	23,055
P37110-AM-8	ENAPCL 4 1/2 09/14/47	D	12/03/2020	VARIOUS	XXX	4,133,175	3,720,000	61,759
P78625-DX-8	PEMEX 6.84 01/23/30	D	05/20/2020	VARIOUS	XXX	1,882,380	2,220,000	49,966
P78625-DY-6	PEMEX 7.69 01/23/50	D	09/04/2020	VARIOUS	XXX	5,848,808	6,330,000	56,547
P9379R-BA-4	EEPPME 4 1/4 07/18/29	D	07/22/2020	IMPERIAL CAPITAL LLC	XXX	1,822,860	1,800,000	1,275
X7360W-BN-1	ROMANI 4 02/14/51	D	09/02/2020	BBN	XXX	4,728,188	4,530,000	25,167
Y7123S-AY-4	BMRIIJ 3 3/4 04/11/24	D	05/06/2020	VARIOUS	XXX	1,717,937	1,740,000	4,894
Y7140V-AA-8	SAKAEI 4.45 05/05/24	D	05/20/2020	VARIOUS	XXX	861,750	960,000	1,962
Y7140W-AD-0	IDASAL 6.757 11/15/48	D	09/03/2020	HSBC HOLDINGS PLC	XXX	1,181,025	870,000	18,452
Y7140W-AG-3	IDASAL 5.8 05/15/50	D	12/08/2020	VARIOUS	XXX	6,892,890	5,520,000	48,169
1099999 - Bonds - All Other Governments						234,461,109	211,083,000	1,981,347
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
03667P-GG-1	CA ANTELOPE VALLEY CCD 2020		02/14/2020	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000	
040484-WA-1	UNIVERSITY OF ARIZONA		01/02/2020	BANK OF AMERICA	XXX	5,000,000	5,000,000	
040484-WB-9	UNIVERSITY OF ARIZONA		01/02/2020	BANK OF AMERICA	XXX	2,950,000	2,950,000	
04048R-AA-4	AZ UNIV-VAR-RF-A		10/26/2020	WELLS FARGO	XXX	2,900,000	2,900,000	196
04609Q-AM-1	DC AAMC SER 2020		01/22/2020	BARCLAYS CAPITAL INC	XXX	3,500,000	3,500,000	
04609Q-AN-9	DC AAMC SER 2020		01/22/2020	BARCLAYS CAPITAL INC	XXX	4,000,000	4,000,000	
047681-QU-8	ATLANTA & FULTON CNTY GA REC A		03/18/2020	CITIGROUP GLOBAL MARKETS	XXX	2,002,000	2,200,000	33,972
04787Q-SP-6	ATLANTA GA WTR & WSTWTR REVENUE		10/15/2020	BARCLAYS CAPITAL INC	XXX	5,350,000	5,350,000	
050589-RK-8	AL AUBURN UNIV 2020C		07/23/2020	JPMORGAN SECURITIES INC	XXX	10,000,000	10,000,000	
055022-AR-8	AZUSA CALIF PENSION OBLIG		09/18/2020	BTIG, LLC	XXX	1,075,000	1,075,000	
097464-M4-0	ID BOISE ST UNIV 2020B		03/09/2020	BARCLAYS CAPITAL INC	XXX	1,028,690	1,000,000	
13032U-WS-3	CALIFORNIA HEALTH FACS FING AU		09/25/2020	BARCLAYS CAPITAL INC	XXX	7,690,000	7,690,000	
13032U-XW-3	CA NPLH PIT		10/28/2020	CITIGROUP GLOBAL MARKETS	XXX	13,805,000	13,805,000	
13033F-3T-5	CALIFORNIA ST HLTH FACS FING AUTH		10/27/2020	MORGAN STANLEY	XXX	5,000,000	5,000,000	387
13034V-AB-0	CALIFORNIA INST OF TECHNOLOGY		03/09/2020	WELLS FARGO	XXX	2,783,940	2,000,000	9,602
13077D-KS-0	CA CAL ST UNIV 2020B		02/06/2020	BANK OF AMERICA	XXX	5,520,000	5,520,000	
13077D-KT-8	CA CAL ST UNIV 2020B		02/06/2020	BANK OF AMERICA	XXX	3,000,000	3,000,000	
13077D-KU-5	CALIFORNIA ST UNIV REV		03/09/2020	VARIOUS	XXX	5,449,700	5,000,000	5,702
155498-HZ-4	TX CENTRAL TRMA 2020B		08/26/2020	MORGAN STANLEY	XXX	1,242,190	1,000,000	
155498-JK-5	CENTRL TX REGL MOBILITY AUTH		10/02/2020	MORGAN STANLEY	XXX	649,229	660,000	652
155498-JL-3	CENTRL TX REGL MOBILITY AUTH		10/02/2020	MORGAN STANLEY	XXX	2,176,681	2,215,000	2,268
155498-JN-9	TX CENTRAL TRMA 2020C		11/25/2020	VARIOUS	XXX	5,017,080	5,050,000	2,676
155498-KP-2	CENTRL TX REGL MOBILITY AUTH R		10/28/2020	BANK OF AMERICA	XXX	4,352,400	3,600,000	
155839-DL-4	CWUHGR 6.95 5/1/2040		03/18/2020	BARCLAYS CAPITAL INC	XXX	1,424,800	1,300,000	34,885
16772P-CX-2	CHICAGO ILL TRAN AUTH SALES TA		08/28/2020	GOLDMAN SACHS & CO	XXX	475,000	475,000	
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020		12/16/2020	VARIOUS	XXX	10,484,675	10,500,000	4,813
16877P-AA-8	PA PHILLY CHIL HOSP 2020		10/06/2020	JPMORGAN SECURITIES INC	XXX	21,000,000	21,000,000	
178882-MX-1	WEST LINN-WILSONVILLE SCH DST		03/12/2020	PIPER JAFFRAY INC	XXX	1,102,640	2,000,000	
178882-MY-9	WEST LINN-WILSONVILLE SCH DST		03/12/2020	PIPER JAFFRAY INC	XXX	1,665,360	3,000,000	

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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
178882-MZ-6	WEST LINN-WILSONVILLE SCH DST		03/12/2020	PIPER JAFFRAY INC	XXX	508,300	1,000,000	
178882-NA-0	WEST LINN-WILSONVILLE SCH DST		02/13/2020	PIPER JAFFRAY INC	XXX	282,385	500,000	
178882-NB-8	WEST LINN-WILSONVILLE SCH DST		02/20/2020	PIPER JAFFRAY INC	XXX	1,649,280	3,000,000	
178882-NC-6	WEST LINN-WILSONVILLE SCH DST		02/13/2020	PIPER JAFFRAY INC	XXX	919,660	1,750,000	
178882-ND-4	WEST LINN-WILSONVILLE SCH DST		02/13/2020	PIPER JAFFRAY INC	XXX	886,078	1,750,000	
178882-NE-2	WEST LINN-WILSONVILLE SCH DST		03/05/2020	PIPER JAFFRAY INC	XXX	3,034,243	6,100,000	
178882-NF-9	WEST LINN-WILSONVILLE SCH DST		03/05/2020	PIPER JAFFRAY INC	XXX	988,280	2,000,000	
178882-NH-5	WEST LINN-WILSONVILLE SCH DST		03/05/2020	PIPER JAFFRAY INC	XXX	1,151,675	2,490,000	
178882-NJ-1	WEST LINN-WILSONVILLE SCH DST		03/12/2020	PIPER JAFFRAY INC	XXX	1,148,490	3,000,000	
178882-NK-8	WEST LINN-WILSONVILLE SCH DST		02/13/2020	PIPER JAFFRAY INC	XXX	658,752	1,600,000	
190335-JY-6	CA COAST CCD GO 2019F		10/01/2020	BANK OF AMERICA	XXX	1,731,660	3,000,000	
190335-LJ-6	COAST CA CMNTY CLG DIST		10/29/2020	RBC DAIN RAUSCHER	XXX	58,200,000	58,200,000	
19648F-RZ-9	COLORADO HEALTH FACS AUTH REV		10/16/2020	B.C. ZIEGLER AND COMPANY	XXX	2,845,000	2,845,000	
196632-BH-5	CSPUTL 11/1/2036		10/27/2020	JPMORGAN SECURITIES INC	XXX	5,000,000	5,000,000	568
204736-FJ-6	CA COMPTON USD GO 2019B BAM		01/23/2020	WELLS FARGO	XXX	613,020	1,000,000	
235036-6Z-8	TX DFW 2020C		12/16/2020	VARIOUS	XXX	10,425,500	10,400,000	4,376
235036-7A-2	TX DFW 2020C		07/31/2020	MORGAN STANLEY	XXX	8,950,000	8,950,000	
23542J-RC-1	DALLAS TX WTRWKS & SWR SYS REV		06/10/2020	JPMORGAN SECURITIES INC	XXX	1,700,000	1,700,000	
23542J-RD-9	DALLAS TX WTRWKS & SWR SYS REV		06/10/2020	JPMORGAN SECURITIES INC	XXX	1,200,000	1,200,000	
248796-CQ-5	DNNHSG 2.15 11/01/2038		11/03/2020	SAMUEL A RAMIREZ & CO, INC	XXX	6,100,000	6,100,000	6,193
26443C-AQ-6	NC DUKE UNIV HEALTH 2020		01/07/2020	JPMORGAN SECURITIES INC	XXX	13,000,000	13,000,000	
275282-QD-6	CA EAST SIDE UHSD 2020B		10/08/2020	UBS SECURITIES LLC	XXX	4,550,000	4,550,000	
27627T-BV-3	ESTRN CA MUNI WTR DIST WTR & W		09/23/2020	CITIGROUP GLOBAL MARKETS	XXX	13,000,000	13,000,000	593
295542-SW-5	ERIE PA WTR AUTH WTR REV		09/29/2020	PNCCA	XXX	2,070,000	2,070,000	
3132WR-RN-5	FG WA0503		03/31/2020	CAPITALIZED INTEREST	XXX	55,613	55,613	
3136A0-EK-9	FNR 2011-81 GZ		12/01/2020	CAPITALIZED INTEREST	XXX	168,796	168,796	
3136A4-DT-3	FNR 2012-24 HZ		12/31/2020	CAPITALIZED INTEREST	XXX	12,367	12,367	
3136A6-TN-4	FNR 2012-63 ZM		12/01/2020	CAPITALIZED INTEREST	XXX	194,337	194,337	
3136A7-JB-9	FNR 2012-67 MZ		06/01/2020	CAPITALIZED INTEREST	XXX	66,913	66,913	
3136A7-PJ-5	FNR 2012-88 WZ		12/31/2020	CAPITALIZED INTEREST	XXX	7,072	7,072	
3136A8-D6-4	FNR 2012-103 ZC		12/31/2020	CAPITALIZED INTEREST	XXX	121,384	121,384	
3136A9-K3-1	FNR 2012-120 BZ		12/31/2020	CAPITALIZED INTEREST	XXX	395,871	395,871	
3136AB-4N-0	FNR 2013-2 LZ		09/01/2020	CAPITALIZED INTEREST	XXX	30,640	30,640	
3136AB-N6-6	FNR 2013-6 ZJ		05/01/2020	CAPITALIZED INTEREST	XXX	13,107	13,107	
3136AD-CC-1	FNR 2013-23 ZL		05/19/2020	CAPITALIZED INTEREST	XXX	97,895	97,895	
3136AE-4P-9	FNR 2013-71 ZA		12/31/2020	CAPITALIZED INTEREST	XXX	681,626	681,626	
3136AE-5X-1	FNR 2013-74 ZH		12/31/2020	CAPITALIZED INTEREST	XXX	373,708	373,708	
3136AF-AK-0	FNR 2013-79 QZ		12/29/2020	CAPITALIZED INTEREST	XXX	258,900	258,900	
3136AF-YY-4	FNR 2013-80 VZ		12/29/2020	CAPITALIZED INTEREST	XXX	658,008	658,008	
3136AG-MJ-8	FNR 2013-108 VZ		12/31/2020	CAPITALIZED INTEREST	XXX	403,481	403,481	
3136AG-P8-9	FNR 2013-114 Z		12/31/2020	CAPITALIZED INTEREST	XXX	109,766	109,766	
3136AH-VS-6	FNR 2013-136 CZ		12/31/2020	CAPITALIZED INTEREST	XXX	394,783	394,783	
3136AN-QW-0	FNR 2015-26 UZ		12/31/2020	CAPITALIZED INTEREST	XXX	61,111	61,111	
3136AP-3A-8	FNR 2015-64 AZ		12/31/2020	CAPITALIZED INTEREST	XXX	480,254	480,254	
3136AQ-AN-0	FNR 2015-72 ZA		12/29/2020	CAPITALIZED INTEREST	XXX	172,733	172,733	
3136AR-E2-0	FNR 2016-18 LZ		12/29/2020	CAPITALIZED INTEREST	XXX	136,826	136,826	
3136AR-J3-3	FNMA..16-22		12/29/2020	CAPITALIZED INTEREST	XXX	276,823	276,823	
3136AS-6E-1	FNR 2016-52 PZ		12/31/2020	CAPITALIZED INTEREST	XXX	28,000	28,000	
3136AS-A9-7	FNR 2016-41 MZ		12/29/2020	CAPITALIZED INTEREST	XXX	371,568	371,568	
3136AS-CT-1	FNMA..16-24		12/31/2020	CAPITALIZED INTEREST	XXX	339,480	339,480	
3136AU-4D-0	FNR 2017-8 BZ		12/31/2020	CAPITALIZED INTEREST	XXX	293,228	293,228	
3136AU-YU-9	FNR 2016-94 ZA		12/31/2020	CAPITALIZED INTEREST	XXX	626,019	626,019	
3136AV-2Z-1	FNR 2017-21 ZD		12/29/2020	CAPITALIZED INTEREST	XXX	186,124	186,124	
3136AV-JB-6	FNR 2017-4 ZC		12/31/2020	CAPITALIZED INTEREST	XXX	569,921	569,921	
3136AV-PM-5	FNR 2017-10 LZ		12/29/2020	CAPITALIZED INTEREST	XXX	41,389	41,389	
3136AW-A9-8	FNR 2017-45 ZK		12/31/2020	CAPITALIZED INTEREST	XXX	57,417	57,417	
3136AW-Z7-5	FNR 2017-51 EZ		12/01/2020	CAPITALIZED INTEREST	XXX	144,874	144,874	
3136AX-GA-7	FNR 2017-49 ZC		12/31/2020	CAPITALIZED INTEREST	XXX	388,143	388,143	
3136AX-NB-7	FNR 17-59 DZ		12/29/2020	CAPITALIZED INTEREST	XXX	175,300	175,300	
3136AX-YF-6	FNR 2017-61 GZ		12/31/2020	CAPITALIZED INTEREST	XXX	204,804	204,804	
3136AY-YZ-0	FNR 2017-90 ZD		12/31/2020	CAPITALIZED INTEREST	XXX	260,881	260,881	
3136B0-EN-2	FNR 2017-102 PZ		12/29/2020	CAPITALIZED INTEREST	XXX	213,338	213,338	

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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
3136B1-T7-9	FNR 2018-38 VZ		12/31/2020	CAPITALIZED INTEREST	XXX	429,667	429,667	
3136B2-7H-9	FNR 2018-72 ZB		12/31/2020	CAPITALIZED INTEREST	XXX	557,328	557,328	
3136B2-GE-6	FNR 2018-45 ZD		12/31/2020	CAPITALIZED INTEREST	XXX	1,101,682	1,101,682	
3136B2-UE-0	FNR 2018-55 LZ		12/31/2020	CAPITALIZED INTEREST	XXX	270,065	270,065	
3136B2-YL-0	FNR 2018-54 LZ		12/31/2020	CAPITALIZED INTEREST	XXX	257,359	257,359	
3136B3-BL-3	FNR 2018-70 CZ		12/29/2020	CAPITALIZED INTEREST	XXX	171,307	171,307	
3136B3-CF-5	FNR 2018-75 KZ		12/29/2020	CAPITALIZED INTEREST	XXX	143,339	143,339	
3136B3-DT-4	FNR 2018-73 BZ		12/31/2020	CAPITALIZED INTEREST	XXX	439,127	439,127	
3136B3-GN-4	FNR 2018-76 ZB		12/29/2020	CAPITALIZED INTEREST	XXX	408,707	408,707	
3136B3-LJ-7	FNR 2018-83 ZJ		12/31/2020	CAPITALIZED INTEREST	XXX	187,460	187,460	
3136B3-MM-9	FNR 18-84 ZA		12/31/2020	CAPITALIZED INTEREST	XXX	330,223	330,223	
3136B3-MV-9	FNR 18-84 ZD		12/31/2020	CAPITALIZED INTEREST	XXX	480,514	480,514	
3136B3-RS-1	FNR 18-89 VZ		12/31/2020	CAPITALIZED INTEREST	XXX	196,875	196,875	
3136B6-B8-5	FNR 2019-71 PZ		04/30/2020	CAPITALIZED INTEREST	XXX	69,786	69,786	
3136B6-YJ-6	FNR 2019-66 LZ		12/31/2020	CAPITALIZED INTEREST	XXX	137,338	137,338	
3136B6-YZ-0	FNR 2019-66 ZP		04/30/2020	CAPITALIZED INTEREST	XXX	48,048	48,048	
3136B7-JB-8	FNR 2019-72 ZL		12/01/2020	CAPITALIZED INTEREST	XXX	38,115	38,115	
3136B7-V2-4	FNR 2019-82 HZ		12/31/2020	CAPITALIZED INTEREST	XXX	307,330	307,330	
3136B8-HA-0	FNR 2020-3 JZ		12/31/2020	VARIOUS	XXX	3,065,727	3,083,539	7,500
3136B8-HM-4	FNR 2020-3 AZ		12/31/2020	VARIOUS	XXX	1,020,776	1,027,846	2,500
3136B8-LT-4	FNR 2020-7 DZ		12/31/2020	VARIOUS	XXX	12,828,548	12,848,079	31,250
31377U-YA-5	FN 387805		07/31/2020	CAPITALIZED INTEREST	XXX	38,516	38,516	
3137A0-3H-6	FHR 3680 ZA		12/31/2020	CAPITALIZED INTEREST	XXX	115,852	115,852	
3137A0-BA-2	FHR 3701 Z		12/31/2020	CAPITALIZED INTEREST	XXX	222,614	222,614	
3137A4-E6-0	FHR 3768 Z		12/01/2020	CAPITALIZED INTEREST	XXX	1,620,245	1,620,245	
3137A4-E7-8	FHR 3768 ZP		12/01/2020	CAPITALIZED INTEREST	XXX	1,372,336	1,372,336	
3137A5-P2-4	FHR 3795 VZ		12/31/2020	CAPITALIZED INTEREST	XXX	241,200	241,200	
3137A6-AX-0	FHR 3791 ZL		12/31/2020	CAPITALIZED INTEREST	XXX	128,645	128,645	
3137A7-UU-2	FHR 3828 LZ		12/01/2020	CAPITALIZED INTEREST	XXX	529,049	529,049	
3137A9-Y2-6	FHR 3835 ZV		12/01/2020	CAPITALIZED INTEREST	XXX	470,810	470,810	
3137AR-FM-3	FHR 4066 VZ		12/01/2020	CAPITALIZED INTEREST	XXX	180,112	180,112	
3137AS-V5-0	FHR 4094 BZ		12/31/2020	CAPITALIZED INTEREST	XXX	68,622	68,622	
3137AW-FT-7	FHR 4136 EZ		05/30/2020	CAPITALIZED INTEREST	XXX	18,091	18,091	
3137AX-W3-3	FHR 5269 ZT		12/31/2020	CAPITALIZED INTEREST	XXX	294,730	294,730	
3137AY-FG-1	FHR 4171 Z		12/01/2020	CAPITALIZED INTEREST	XXX	160,754	160,754	
3137AY-KG-5	FHR 4172 UZ		12/31/2020	CAPITALIZED INTEREST	XXX	124,551	124,551	
3137B0-CQ-5	FHR 4184 GZ		05/30/2020	CAPITALIZED INTEREST	XXX	33,218	33,218	
3137B1-3B-6	FHR 4182 ZD		12/31/2020	CAPITALIZED INTEREST	XXX	225,149	225,149	
3137B1-3E-0	FHR 4182 ZK		12/31/2020	CAPITALIZED INTEREST	XXX	428,659	428,659	
3137B1-5N-8	FHR 4180 ZB		05/30/2020	CAPITALIZED INTEREST	XXX	27,652	27,652	
3137B2-NF-3	FHR 4219 JZ		12/31/2020	CAPITALIZED INTEREST	XXX	89,276	89,276	
3137B3-2Z-0	FHR 4213 MZ		12/29/2020	CAPITALIZED INTEREST	XXX	316,897	316,897	
3137B3-6D-5	FHR 4215 ZK		12/01/2020	CAPITALIZED INTEREST	XXX	223,190	223,190	
3137B3-A3-2	FHR 4230 Z		12/31/2020	CAPITALIZED INTEREST	XXX	334,868	334,868	
3137B3-AJ-7	FHR 4227 AZ		11/27/2020	CAPITALIZED INTEREST	XXX	206,134	206,134	
3137BF-BH-3	FHR 4413 VZ		12/01/2020	CAPITALIZED INTEREST	XXX	35,420	35,420	
3137BJ-P7-2	FHMS K046 X1		08/21/2020	CROSSROADS	XXX	1,003,842		18,773
3137BL-EX-2	FHLMC 45-10		12/29/2020	CAPITALIZED INTEREST	XXX	829,118	829,118	
3137BR-DQ-5	FHR 4609 QZ		12/29/2020	CAPITALIZED INTEREST	XXX	109,356	109,356	
3137BS-HJ-5	FHR 4621 Z		03/31/2020	CAPITALIZED INTEREST	XXX	18,383	18,383	
3137BS-YV-9	FHR 4630 ZL		12/31/2020	CAPITALIZED INTEREST	XXX	246,796	246,796	
3137BT-RY-9	FHR 4636 ZN		12/29/2020	CAPITALIZED INTEREST	XXX	57,402	57,402	
3137BV-QS-8	FHR 4657 TZ		12/01/2020	CAPITALIZED INTEREST	XXX	81,432	81,432	
3137BV-UZ-7	FHR 4654 LZ		12/29/2020	CAPITALIZED INTEREST	XXX	778,079	778,079	
3137BW-RN-6	FHR 4664 TZ		12/29/2020	CAPITALIZED INTEREST	XXX	558,923	558,923	
3137BW-SZ-8	FHR 4663 HZ		12/31/2020	CAPITALIZED INTEREST	XXX	220,325	220,325	
3137BW-US-1	FHR 4663 TZ		12/31/2020	CAPITALIZED INTEREST	XXX	152,697	152,697	
3137F1-7F-9	FHR 4693 TZ		12/01/2020	CAPITALIZED INTEREST	XXX	297,823	297,823	
3137F2-ZW-9	FHR 4711 CZ		12/29/2020	CAPITALIZED INTEREST	XXX	705,772	705,772	
3137F3-K6-0	FHR 4768 ZH		12/31/2020	CAPITALIZED INTEREST	XXX	449,869	449,869	
3137F5-3A-5	FHR 4791 ZB		12/31/2020	CAPITALIZED INTEREST	XXX	173,650	173,650	
3137F6-HZ-3	FHR 5035 UH		10/09/2020	STIFEL NICOLAUS	XXX	5,182,125	5,200,000	8,378

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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
3137FB-NL-6	FHR 4732 QZ		12/29/2020	CAPITALIZED INTEREST	XXX	102,441	102,441	
3137FB-YC-4	FHR 4734 Z		12/31/2020	CAPITALIZED INTEREST	XXX	376,407	376,407	
3137FC-4R-2	FHR 4738 LZ		12/31/2020	CAPITALIZED INTEREST	XXX	360,991	360,991	
3137FD-7H-9	FHR 4748 YZ		12/31/2020	CAPITALIZED INTEREST	XXX	455,551	455,551	
3137FD-DG-4	FHR 4750 KZ		12/31/2020	CAPITALIZED INTEREST	XXX	149,338	149,338	
3137FG-3P-8	FHR 4801 ZN		12/31/2020	CAPITALIZED INTEREST	XXX	994,570	994,570	
3137FG-5H-4	FHR 4796 NZ		12/31/2020	CAPITALIZED INTEREST	XXX	1,386,427	1,386,427	
3137FJ-C2-3	FHR 4833 VZ		12/31/2020	CAPITALIZED INTEREST	XXX	255,853	255,853	
3137FP-KH-7	FHR 4929 EZ		05/20/2020	CAPITALIZED INTEREST	XXX	155,136	155,136	
3137FQ-HA-4	FHR 4933 LZ		12/31/2020	CAPITALIZED INTEREST	XXX	72,198	72,198	
3137GA-4M-6	FHR 3730 PZ		12/31/2020	CAPITALIZED INTEREST	XXX	72,543	72,543	
3137GA-MD-6	FHR 3736 ZP		11/01/2020	CAPITALIZED INTEREST	XXX	322,589	322,589	
3138EQ-PK-2	FN AL7625		08/21/2020	DIRECT	XXX	1,047,803	985,070	1,915
3138LN-7M-7	FN AN9899		05/31/2020	CAPITALIZED INTEREST	XXX	377	377	
3138LN-M3-2	FN AN9377		10/26/2020	CAPITALIZED INTEREST	XXX	18,607	18,607	
3138LP-AC-0	FN AN9902		05/31/2020	CAPITALIZED INTEREST	XXX	47,272	47,272	
31393C-RV-7	FNMA SERIES 2003-47 CLASS ZA		12/31/2020	CAPITALIZED INTEREST	XXX	130,026	130,026	
31393D-FZ-9	FNMA SERIES 2003-65 CLASS NZ		12/01/2020	CAPITALIZED INTEREST	XXX	357,795	357,795	
31393W-PZ-6	FHLMC SERIES 2653 CLASS MZ		12/31/2020	CAPITALIZED INTEREST	XXX	340,725	340,725	
31393Y-2X-2	FNMA SERIES 2004-55 CLASS ZA		12/01/2020	CAPITALIZED INTEREST	XXX	92,279	92,279	
31394A-R6-5	FNMA SERIES 2004-74 CLASS ZB		12/01/2020	CAPITALIZED INTEREST	XXX	44,957	44,957	
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		12/31/2020	CAPITALIZED INTEREST	XXX	384,874	384,874	
31394C-2J-0	FNR 2005-23 ZC		12/31/2020	CAPITALIZED INTEREST	XXX	62,637	62,637	
31394H-AG-6	FHLMC SERIES 2664 CLASS ZE		12/01/2020	CAPITALIZED INTEREST	XXX	392,639	392,639	
31394K-NL-4	FHLMC SERIES 2686 CLASS NZ		12/01/2020	CAPITALIZED INTEREST	XXX	106,946	106,946	
31394L-J9-4	FHLMC 2691 ZH		12/01/2020	CAPITALIZED INTEREST	XXX	259,642	259,642	
31395F-2F-0	FHR 2835 NZ		12/31/2020	CAPITALIZED INTEREST	XXX	102,299	102,299	
31395H-VM-9	FHR 2896 BZ		12/31/2020	CAPITALIZED INTEREST	XXX	46,732	46,732	
31395J-3S-3	FHLMC SERIES 2885 CLASS LZ		12/01/2020	CAPITALIZED INTEREST	XXX	509,498	509,498	
31396F-XA-6	FHR 3081 EZ		12/01/2020	CAPITALIZED INTEREST	XXX	27,796	27,796	
31396V-ZJ-0	FNR 2007-41 KZ		12/31/2020	CAPITALIZED INTEREST	XXX	46,294	46,294	
31396W-3F-1	FNR 2007-75 BZ		12/31/2020	CAPITALIZED INTEREST	XXX	58,113	58,113	
31396W-G9-1	FNR 2007-65 GZ		12/31/2020	CAPITALIZED INTEREST	XXX	389,209	389,209	
31396X-ED-2	FNR 2007-80 TE		07/31/2020	CAPITALIZED INTEREST	XXX	586	586	
31397B-RU-7	FHR 3229 KZ		12/31/2020	CAPITALIZED INTEREST	XXX	33,162	33,162	
31397E-VT-9	FHRR R010 ZA		12/31/2020	CAPITALIZED INTEREST	XXX	110,155	110,155	
31397G-KM-1	FHR 3304 KZ		12/31/2020	CAPITALIZED INTEREST	XXX	79,210	79,210	
31397G-SP-6	FHR 3297 ZL		12/01/2020	CAPITALIZED INTEREST	XXX	33,543	33,543	
31397H-AA-6	FHLMC 3311 ZL		12/31/2020	CAPITALIZED INTEREST	XXX	23,595	23,595	
31397J-A6-1	FHR 3336 VZ		01/02/2020	CAPITALIZED INTEREST	XXX	2,738	2,738	
31397K-D4-0	FHR 3355 ZH		12/31/2020	CAPITALIZED INTEREST	XXX	28,750	28,750	
31397Q-G5-1	FNR 2011-18 ZE		12/31/2020	CAPITALIZED INTEREST	XXX	325,244	325,244	
31397S-VR-2	FNR 2011-39 UZ		12/01/2020	CAPITALIZED INTEREST	XXX	126,491	126,491	
31397W-J7-1	FHR 3474 Z		12/31/2020	CAPITALIZED INTEREST	XXX	61,841	61,841	
31398F-5A-5	FNR 2009-99 HZ		12/01/2020	CAPITALIZED INTEREST	XXX	27,944	27,944	
31398F-YE-5	FNR 2009-93 VZ		12/31/2020	CAPITALIZED INTEREST	XXX	70,130	70,130	
31398G-BZ-1	FNR 2009-102 EZ		12/31/2020	CAPITALIZED INTEREST	XXX	19,787	19,787	
31398G-KS-7	FNR 2009-114 EZ		12/31/2020	CAPITALIZED INTEREST	XXX	67,275	67,275	
31398G-MM-8	FNR 2009-115 HZ		01/02/2020	CAPITALIZED INTEREST	XXX	2,902	2,902	
31398G-PX-1	FNR 2009-108 ZH		12/01/2020	CAPITALIZED INTEREST	XXX	84,820	84,820	
31398G-TW-9	FNR 2009-109 LZ		12/31/2020	CAPITALIZED INTEREST	XXX	37,033	37,033	
31398G-U7-2	FNR 2010-4 GZ		12/31/2020	CAPITALIZED INTEREST	XXX	17,526	17,526	
31398G-Y4-5	FNR 2010-10 BZ		12/01/2020	CAPITALIZED INTEREST	XXX	63,138	63,138	
31398L-YL-6	FHR 3623 CZ		12/31/2020	CAPITALIZED INTEREST	XXX	450,334	450,334	
31398L-ZZ-4	FHR 3621 HZ		12/31/2020	CAPITALIZED INTEREST	XXX	305,298	305,298	
31398M-YC-4	FNR 2010-19 Z		12/31/2020	CAPITALIZED INTEREST	XXX	153,981	153,981	
31398M-ZX-7	FNR 2010-23 LZ		12/31/2020	CAPITALIZED INTEREST	XXX	74,804	74,804	
31398S-RK-1	FNR 2010-143 Z		12/01/2020	CAPITALIZED INTEREST	XXX	195,142	195,142	
31398T-SC-6	FNR 2010-93 KZ		12/31/2020	CAPITALIZED INTEREST	XXX	86,392	86,392	
31398W-3B-8	FHR 3629 CZ		12/01/2020	CAPITALIZED INTEREST	XXX	197,992	197,992	
3140FX-FR-8	FN BF0175		12/31/2020	CAPITALIZED INTEREST	XXX	68,091	68,091	
3140HW-UD-2	FN BL5079		01/02/2020	DUNCAN-WILLIAMS INC	XXX	6,764,766	6,750,000	10,474

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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
3140HX-4D-9	FN BL6219		02/26/2020	DUNCAN-WILLIAMS INC	XXX	3,807,125	3,800,000	6,587
3140HX-FF-2	FN BL5565		01/02/2020	DUNCAN-WILLIAMS INC	XXX	1,001,875	1,000,000	2,243
3140HY-EA-2	FN BL6428		03/12/2020	DUNCAN-WILLIAMS INC	XXX	1,396,215	1,368,000	2,272
3140J1-V4-7	FN BL8734		10/06/2020	DUNCAN-WILLIAMS INC	XXX	1,347,163	1,333,000	1,848
3140J2-CR-5	FN BL9079		10/09/2020	DUNCAN-WILLIAMS INC	XXX	595,484	575,000	756
3140J2-HH-2	FN BL9231		10/20/2020	DUNCAN-WILLIAMS INC	XXX	1,538,438	1,500,000	1,829
3140J2-T6-3	FN BL9572		11/02/2020	DUNCAN-WILLIAMS INC	XXX	1,025,625	1,000,000	650
3140J3-BP-8	FN BL9945		11/23/2020	DUNCAN-WILLIAMS INC	XXX	3,082,406	3,050,000	5,465
3140J8-X5-7	FN BM4299		08/21/2020	DIRECT	XXX	997,010	949,756	1,583
3140JA-DV-7	FN BM5515		08/21/2020	DIRECT	XXX	2,415,472	2,265,607	5,035
3140LA-CF-0	FN BS0069		11/24/2020	DUNCAN-WILLIAMS INC	XXX	820,500	800,000	1,489
31418D-KJ-0	FN MA3896		01/09/2020	MORGAN STANLEY	XXX	753,668	745,140	776
31418D-LL-4	FN MA3930		01/09/2020	BARCLAYS CAPITAL INC	XXX	758,701	750,000	781
31418D-MD-1	FN MA3955		03/11/2020	MIZUHO SECURITIES USA INC	XXX	1,173,317	1,142,783	1,349
31418D-NA-6	FN MA3984		03/11/2020	MORGAN STANLEY	XXX	1,206,395	1,175,000	1,387
353187-EV-5	OH NATIONWIDE CHILDRENS HOSPITAL		10/15/2020	JPMORGAN SECURITIES INC	XXX	19,100,000	19,100,000	
35563C-AS-7	FMMHR 2015-R1 A3		10/01/2020	D.A DAVIDSON & CO	XXX	15,922,809	13,589,087	47,082
35563P-GE-3	SCRT 2018-3 HZ		12/31/2020	CAPITALIZED INTEREST	XXX	349,083	349,083	
35563P-GH-6	SCRT 2018-3 MB		12/31/2020	CAPITALIZED INTEREST	XXX	178,864	178,864	
35563P-GK-9	SCRT 2018-3 MZ		12/31/2020	CAPITALIZED INTEREST	XXX	1,450,043	1,450,043	
35563P-HB-8	SCRT 2018-4 HB		12/31/2020	CAPITALIZED INTEREST	XXX	254,675	254,675	
35563P-HG-7	SCRT 2018-4 MB		12/31/2020	CAPITALIZED INTEREST	XXX	956,365	956,365	
35563P-HJ-1	SCRT 2018-4 MZ		12/31/2020	CAPITALIZED INTEREST	XXX	481,613	481,613	
35563P-JJ-9	SCRT 2019-1 MZ		12/31/2020	CAPITALIZED INTEREST	XXX	677,434	677,434	
35563P-LF-4	SCRT 2019-3 HZ		12/29/2020	CAPITALIZED INTEREST	XXX	36,958	36,958	
35563P-MP-1	SCRT 2019-4 MZ		12/31/2020	CAPITALIZED INTEREST	XXX	420,313	420,313	
3622AA-HH-0	G2 784832		08/21/2020	DIRECT	XXX	1,397,068	1,314,873	1,826
38373M-2E-9	GNR 2008-80 Z		12/31/2020	CAPITALIZED INTEREST	XXX	438,683	438,683	
38373M-4S-6	GNR 2008-92 Z		12/31/2020	CAPITALIZED INTEREST	XXX	148,541	148,541	
38373M-P7-9	GNR 2007-77 Z		12/31/2020	CAPITALIZED INTEREST	XXX	77,369	77,369	
38374N-GP-6	GNMA 2006-27 QD		11/20/2020	CAPITALIZED INTEREST	XXX	17,355	17,355	
38375Q-3Z-0	GNR 2008-53 ZT		12/31/2020	CAPITALIZED INTEREST	XXX	15,823	15,823	
38376F-4B-5	GNR 2009-81 PZ		04/30/2020	CAPITALIZED INTEREST	XXX	86,661	86,661	
38376G-3Z-1	GNR 2011-109 Z		12/31/2020	CAPITALIZED INTEREST	XXX	279,859	279,859	
38376G-B7-4	GNR 2011-06 Z		12/31/2020	CAPITALIZED INTEREST	XXX	140,924	140,924	
38376G-SJ-0	GNR 2010-83 Z		12/31/2020	CAPITALIZED INTEREST	XXX	117,658	117,658	
38376G-XC-9	GNR 2010-141 Z		12/31/2020	CAPITALIZED INTEREST	XXX	202,371	202,371	
38376G-Y7-9	GNR 2011-95 Z		12/31/2020	CAPITALIZED INTEREST	XXX	55,102	55,102	
38376G-ZD-5	GNR 2010-161 Z		12/31/2020	CAPITALIZED INTEREST	XXX	163,498	163,498	
38376T-6Z-0	GNR 2016-179 Z		12/29/2020	CAPITALIZED INTEREST	XXX	226,994	226,994	
38377D-H6-6	GNR 2010-105 ZC		12/31/2020	CAPITALIZED INTEREST	XXX	215,836	215,836	
38378B-R8-4	GNR 2012-142 Z		12/01/2020	CAPITALIZED INTEREST	XXX	66,182	66,182	
38378B-TJ-8	GNR 2012-53 Z		12/31/2020	CAPITALIZED INTEREST	XXX	76,575	76,575	
38378B-WL-9	GNR 2012-79 Z		12/01/2020	CAPITALIZED INTEREST	XXX	61,358	61,358	
38378P-TP-3	GNR 2013-186 ZE		12/31/2020	CAPITALIZED INTEREST	XXX	127,464	127,464	
38378U-7S-0	GNR 2013-170 ZD		12/31/2020	CAPITALIZED INTEREST	XXX	323,210	323,210	
38378U-RP-4	GNR 2013-160 ZC		12/31/2020	CAPITALIZED INTEREST	XXX	463,639	463,639	
38378W-MX-8	GNR 2013-113 AZ		12/31/2020	CAPITALIZED INTEREST	XXX	73,544	73,544	
38378Y-BU-2	GNR 2013-167 HZ		12/31/2020	CAPITALIZED INTEREST	XXX	271,216	271,216	
38378Y-FL-8	GNR 2013-164 MZ		12/31/2020	CAPITALIZED INTEREST	XXX	279,470	279,470	
38378Y-JZ-3	GNR 2013-169 ZK		12/29/2020	CAPITALIZED INTEREST	XXX	368,642	368,642	
38378Y-KD-0	GNR 2013-169 ZG		12/31/2020	CAPITALIZED INTEREST	XXX	58,875	58,875	
38379F-3Y-3	GNR 2015-185 NZ		12/31/2020	CAPITALIZED INTEREST	XXX	204,517	204,517	
38379L-M8-6	GNR 2015-76 AZ		12/31/2020	CAPITALIZED INTEREST	XXX	88,985	88,985	
38379W-BZ-4	GNR 2016-53 HZ		12/31/2020	CAPITALIZED INTEREST	XXX	199,275	199,275	
38380A-LP-0	GNR 2016-116 AZ		12/31/2020	CAPITALIZED INTEREST	XXX	100,580	100,580	
38380A-P9-2	GNR 2016-135 Z		12/29/2020	CAPITALIZED INTEREST	XXX	146,768	146,768	
38380B-C3-7	GNR 2016-156 AZ		12/31/2020	CAPITALIZED INTEREST	XXX	308,170	308,170	
38380G-4G-6	GNR 2017-144 MZ		12/31/2020	CAPITALIZED INTEREST	XXX	40,487	40,487	
38380K-Z0-1	GNR 2018-22 LZ		12/29/2020	CAPITALIZED INTEREST	XXX	204,295	204,295	
38380U-VP-5	GNR 2018-13 PZ		12/31/2020	CAPITALIZED INTEREST	XXX	16,107	16,107	
38380U-WY-5	GNR 2018-11 Z		12/31/2020	CAPITALIZED INTEREST	XXX	189,826	189,826	

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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
38381A-XG-6	GNR 2018-154 Z		12/29/2020	CAPITALIZED INTEREST	XXX	42,543	42,543	
38382A-AD-7	GNR 2019-121 MZ		03/31/2020	CAPITALIZED INTEREST	XXX	24,927	24,927	
38611T-CQ-8	GRAND PARKWAY TRANSPRTN CORP T		03/09/2020	VARIOUS	XXX	13,275,500	12,965,000	6,428
414008-CU-4	TX BAYLOR CLG MED 2020		10/21/2020	BARCLAYS CAPITAL INC	XXX	8,600,000	8,600,000	
414008-CV-2	HARRIS CNTY TEX CULTURAL ED FA		10/21/2020	BARCLAYS CAPITAL INC	XXX	2,450,000	2,450,000	
432272-FY-3	CA HILLSBOROUGH CITY SCH DIST 2020		05/29/2020	RAYMOND JAMES & ASSOCIATES	XXX	1,263,063	1,750,000	
432272-GA-4	CA HILLSBOROUGH CITY SCH DIST 2020		05/29/2020	RAYMOND JAMES & ASSOCIATES	XXX	864,877	1,300,000	
432272-GC-0	CA HILLSBOROUGH CITY SCH DIST 2020		05/29/2020	RAYMOND JAMES & ASSOCIATES	XXX	182,652	300,000	
432272-GD-8	CA HILLSBOROUGH CITY SCH DIST 2020		05/29/2020	RAYMOND JAMES & ASSOCIATES	XXX	760,846	1,315,000	
432272-GG-1	CA HILLSBOROUGH CITY SCH DIST 2020		05/29/2020	RAYMOND JAMES & ASSOCIATES	XXX	405,960	800,000	
45204F-ED-3	ILLINOIS FIN AUTH REV		09/18/2020	JPMORGAN SECURITIES INC	XXX	5,455,000	5,455,000	
478115-AF-5	JOHNS HOPKINS UNIVERSITY		03/09/2020	GOLDMAN SACHS & CO	XXX	16,500,000	16,500,000	
481305-KT-6	JUDSON TEX INDPT SCH DIST		11/25/2020	RBCMK	XXX	792,894	1,375,000	
54438C-YT-3	CA LACCD GO 2020		10/30/2020	BANK OF AMERICA	XXX	9,450,000	9,450,000	
546475-TZ-7	LA GAS FUELS TAX SENIOR 2020A2		08/21/2020	JPMORGAN SECURITIES INC	XXX	9,630,000	9,630,000	
56453R-BL-7	CA MANTECA REDEV 2020B		03/23/2020	VARIOUS	XXX	3,895,780	4,125,000	4,811
569203-NS-7	OR SALEM-KEIZER SD 24J 2020A		06/25/2020	PIPER JAFFRAY INC	XXX	1,228,480	2,000,000	
569203-NT-5	OR SALEM-KEIZER SD 24J 2020A		06/25/2020	PIPER JAFFRAY INC	XXX	1,247,274	2,100,000	
57563R-RE-1	MASSACHUSETTS EDL FING AUTH ED		10/23/2020	RBCMK	XXX	8,070,000	8,070,000	
57584Y-D3-0	MA WELLFORCE 2020D		07/09/2020	BANK OF AMERICA	XXX	2,350,000	2,350,000	
584556-GW-8	MS UNIV MS MED 2020B		10/01/2020	RAYMOND JAMES & ASSOCIATES	XXX	32,200,000	32,200,000	
586054-AD-0	NY MSKCC 2020		06/09/2020	GOLDMAN SACHS & CO	XXX	9,400,000	9,400,000	
59164G-FA-5	CO METRO WASTEWATER 2019B		01/07/2020	WELLS FARGO	XXX	2,005,500	2,000,000	5,088
59266T-MV-0	METRO WATER DIST SO CAL DFRN		10/15/2020	CITIGROUP GLOBAL MARKETS	XXX	14,400,000	14,400,000	413
59333P-6M-5	MIAMI-DADE CNTY FLA AVIATION R		12/03/2020	MORGAN STANLEY & CO LLC	XXX	475,000	475,000	
59447T-J2-0	MICHIGAN FIN AUTH REV		11/23/2020	JEFFERIES & COMPANY INC	XXX	9,602,630	42,000,000	
62954R-AA-4	NY NYU LANGONE HOSP 2020B		01/28/2020	GOLDMAN SACHS & CO	XXX	13,000,000	13,000,000	
63607V-AB-2	NATIONAL FIN AUTH N H FED LEAS		11/19/2020	OPCO	XXX	5,000,000	5,000,000	
646066-7K-0	NJ COLLEGE OF NEW JERSEY 2020D		06/19/2020	MORGAN STANLEY	XXX	19,205,000	19,205,000	
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH		11/10/2020	MORGAN STANLEY & CO LLC	XXX	3,676,689	2,965,000	79,975
64966J-E7-7	NEW YORK NY		10/15/2020	GOLDMAN SACHS & CO	XXX	14,400,000	14,400,000	409
64971P-KP-9	NY YANKEE STADIUM 2020B		09/24/2020	GOLDMAN SACHS & CO	XXX	250,000	250,000	
64971P-KQ-7	NY YANKEE STADIUM 2020B		09/24/2020	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	
64972F-K6-2	NY NYC WATER WFRN		10/21/2020	BARCLAYS CAPITAL INC	XXX	9,755,000	9,755,000	224
64972G-SK-1	NEW YORK CITY NY MUNI WTR FIN AUTH		03/23/2020	MORGAN STANLEY	XXX	1,985,000	2,000,000	22,222
649883-ZZ-1	NY STATE MORTGAGE AGCY SERIES 188		08/24/2020	CROSSROADS	XXX	482,740	465,000	7,260
64988Y-HQ-3	NEW YORK ST MTG AGY HOMEOWNER		09/14/2020	CITIGROUP GLOBAL MARKETS INC	XXX	1,013,780	1,000,000	
64989K-GQ-3	NY POWER AUTHORITY 2007C		10/29/2020	BANK OF AMERICA	XXX	81,302,000	61,360,000	10,065
64989K-LD-6	NY STATE POWER AUTHORITY 2020A		04/30/2020	GOLDMAN SACHS & CO	XXX	13,030,800	12,000,000	
64990F-PV-0	NEW YORK ST DORM AUTH ST PERS		03/20/2020	JPMORGAN SECURITIES INC	XXX	21,820,040	22,000,000	198,000
64990G-3A-8	NY MAIMONIDES MED CTR 2020		07/17/2020	BANK OF AMERICA	XXX	223,468	200,000	
64990G-A6-9	NY NEW YORK UNIV 2020B		02/26/2020	BANK OF AMERICA	XXX	70,000,000	70,000,000	
64990G-A7-7	NY NEW YORK UNIV 2020B		02/26/2020	BANK OF AMERICA	XXX	26,000,000	26,000,000	
650116-DY-9	NEW YORK ST TRANSPRTN DEV CORP		11/25/2020	JPMORGAN SECURITIES INC	XXX	1,000,000	1,000,000	
650116-DZ-6	NEW YORK ST TRANSPRTN DEV CORP		11/25/2020	JPMORGAN SECURITIES INC	XXX	950,000	950,000	
66285W-A9-7	N TX TOLLWAY AUTH REVENUE		10/02/2020	BANK OF AMERICA	XXX	3,100,000	3,100,000	
66285W-B3-9	NORTH TEX TWY AUTH REV		10/02/2020	BTIG, LLC	XXX	3,000,000	3,000,000	
663903-JP-8	NORTHEAST OHIO REGIONAL SEWER DIST		02/05/2020	BANK OF AMERICA	XXX	2,013,470	2,000,000	172
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER DIST		02/05/2020	BANK OF AMERICA	XXX	7,526,800	7,500,000	356
664754-5M-6	NORTHERN ARIZONA UNIV		01/02/2020	JPMORGAN SECURITIES INC	XXX	4,000,000	4,000,000	
664754-6W-3	NORTHERN ARIZ UNIV REVS		03/17/2020	LOOP CAPITAL MARKETS	XXX	4,032,038	4,355,000	4,701
664754-6X-1	NORTHERN ARIZ UNIV REVS		03/17/2020	LOOP CAPITAL MARKETS	XXX	2,379,605	2,615,000	3,134
67760H-NH-0	OH STATE OF OHIO TURNPIKE 2020		03/06/2020	CITIGROUP GLOBAL MARKETS	XXX	17,126,060	17,000,000	4,794
677704-F4-5	OH OHIO UNIV 2020		02/26/2020	BARCLAYS CAPITAL INC	XXX	2,000,000	2,000,000	
677704-F5-2	OH OHIO UNIV 2020		02/26/2020	BARCLAYS CAPITAL INC	XXX	1,000,000	1,000,000	
67777J-AK-4	OH OHIOHEALTH CORP 2020		05/21/2020	BARCLAYS CAPITAL INC	XXX	11,900,000	11,900,000	
686514-AM-2	FL ORLANDO HEALTH 2020B		09/30/2020	MORGAN STANLEY	XXX	2,200,000	2,200,000	
697511-FP-3	PALOMAR COMMUNITY COLLEGE DISTRICT		10/16/2020	RBC DAIN RAUSCHER	XXX	6,645,000	6,645,000	
709235-Q3-2	PENNSYLVANIA ST UNIV		03/05/2020	WELLS FARGO	XXX	2,131,060	2,000,000	1,123
720653-QG-2	WA PIERCE CNTY SEWER 2020B		10/09/2020	RBC DAIN RAUSCHER	XXX	3,150,000	3,150,000	
735000-TT-8	CA PORT OF OAKLAND 2020R		11/20/2020	BANK OF AMERICA	XXX	3,500,000	3,500,000	
735000-TU-5	CA PORT OF OAKLAND 2020R		11/20/2020	BANK OF AMERICA	XXX	1,050,000	1,050,000	

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74442C-CE-2	PUBLIC FIN AUTH WIS HOSP REV		09/24/2020	BTIG, LLC	XXX	7,200,000	7,200,000	
774286-AM-0	TX ROCKWALL ISD 2020		08/21/2020	CITIGROUP GLOBAL MARKETS	XXX	8,995,000	8,995,000	
774286-AW-8	TX ROCKWALL ISD 2020		08/21/2020	CITIGROUP GLOBAL MARKETS	XXX	1,732,192	2,200,000	
777849-UT-5	CA ROSEVILLE JOINT UHSD 2020		03/06/2020	CITIGROUP GLOBAL MARKETS	XXX	169,761	255,000	
790417-AQ-2	FL FLAGLER HEALTH 2020B		08/26/2020	BARCLAYS CAPITAL INC	XXX	2,400,000	2,400,000	
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS		11/16/2020	RBC DAIN RAUSCHER	XXX	33,825,103	33,800,000	1,364
797355-5X-8	SAN DIEGO CA UNIF SCH DIST		03/20/2020	WELLS FARGO	XXX	13,860,000	14,000,000	133,778
797356-AS-1	CA SAN DIEGO USD 2020		03/12/2020	JPMORGAN SECURITIES INC	XXX	1,280,000	1,280,000	
797356-AU-6	CA SAN DIEGO USD 2020		03/12/2020	JPMORGAN SECURITIES INC	XXX	4,500,000	4,500,000	
797356-AV-4	CA SAN DIEGO USD 2020		03/12/2020	JPMORGAN SECURITIES INC	XXX	4,000,000	4,000,000	
797356-AW-2	CA SAN DIEGO USD 2020		03/12/2020	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000	
797356-AX-0	CA SAN DIEGO USD 2020		03/12/2020	JPMORGAN SECURITIES INC	XXX	3,990,000	3,990,000	
797683-HU-6	SAN FRANCISCO CALIF CMNTY COLL		12/02/2020	CITIGROUP GLOBAL MARKETS INC	XXX	1,555,000	1,555,000	
798189-RQ-1	CA SAN JOSE EVERGREEN COMM COL DST		06/03/2020	PIPER JAFFRAY INC	XXX	2,000,000	2,000,000	
798189-RR-9	CA SAN JOSE EVERGREEN COMM COL DST		06/03/2020	PIPER JAFFRAY INC	XXX	3,900,000	3,900,000	
798189-RS-7	CA SAN JOSE EVERGREEN COMM COL DST		06/03/2020	PIPER JAFFRAY INC	XXX	4,700,000	4,700,000	
799055-RJ-9	CA SAN MAETO FOSTER CSD		04/29/2020	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000	
799306-PH-2	CA SAN RAFAEL ELEM USD 2015B		03/23/2020	JPMORGAN SECURITIES INC	XXX	1,999,900	2,000,000	12,000
802385-QU-1	SANTA MONICA CALIF CMNTY COLLE		03/20/2020	WELLS FARGO	XXX	3,960,000	4,000,000	24,889
802385-RX-4	SANTA MONICA CALIF CMNTY COLLEGE D		12/03/2020	RBC DAIN RAUSCHER	XXX	400,000	400,000	
802385-RY-2	SANTA MONICA CALIF CMNTY COLLEGE D		12/03/2020	RBC DAIN RAUSCHER	XXX	500,000	500,000	
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE D		12/03/2020	RBC DAIN RAUSCHER	XXX	150,000	150,000	
802385-SC-9	SANTA MONICA CALIF CMNTY COLLEGE D		12/03/2020	RBC DAIN RAUSCHER	XXX	1,700,000	1,700,000	
802385-SE-5	SANTA MONICA CALIF CMNTY COLLEGE D		12/03/2020	RBC DAIN RAUSCHER	XXX	500,000	500,000	
802556-CG-3	SANTA PAULA CALIF UTIL AUTH WA		10/07/2020	PIPER JAFFRAY INC	XXX	10,000,000	10,000,000	
87638Q-RC-5	TX HENDRICK MED CENTER 2021		12/11/2020	KEYBANC CAPITAL MARKETS	XXX	500,000	500,000	
87638Q-RE-1	TX HENDRICK MED CENTER 2021		12/11/2020	KEYBANC CAPITAL MARKETS	XXX	500,000	500,000	
87638Q-RF-8	TX HENDRICK MED CENTER 2021		12/11/2020	KEYBANC CAPITAL MARKETS	XXX	800,000	800,000	
87638Q-RG-6	TX HENDRICK MED CENTER 2021		12/11/2020	KEYBANC CAPITAL MARKETS	XXX	850,000	850,000	
87638Q-RH-4	TX HENDRICK MED CENTER 2021		12/11/2020	KEYBANC CAPITAL MARKETS	XXX	2,400,000	2,400,000	
87638Q-RJ-0	TX HENDRICK MED CENTER 2021		12/11/2020	KEYBANC CAPITAL MARKETS	XXX	4,560,000	4,560,000	
88283K-BL-1	TX CENTRAL TX TPKE 2020C		02/21/2020	JEFFERIES & COMPANY INC	XXX	16,750,000	16,750,000	
88880L-AU-7	TOBACCO SETTLEMENT FIN AUTH WE		12/09/2020	CITIGROUP GLOBAL MARKETS INC	XXX	3,918,123	3,900,000	3,696
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE		11/30/2020	CITIGROUP GLOBAL MARKETS INC	XXX	11,271,301	11,140,000	1,097
91412N-BD-1	IL UNIV CHICAGO 2020B		03/10/2020	RBC DAIN RAUSCHER	XXX	17,750,000	17,750,000	
91412N-BE-9	IL UNIV CHICAGO 2020C		08/27/2020	JPMORGAN SECURITIES INC	XXX	60,035,492	60,050,000	
91417K-5S-6	CO UNIV COLORADO 2020B-2		07/01/2020	WELLS FARGO	XXX	11,000,000	11,000,000	
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENN		03/17/2020	CANTOR FITZGERALD & CO	XXX	2,117,500	2,000,000	7,571
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA		03/09/2020	MORGAN STANLEY	XXX	5,043,420	4,500,000	10,168
915217-SB-0	UNIHGR 5 9/1/2040		03/09/2020	BANK OF AMERICA	XXX	2,938,260	2,000,000	2,778
92261U-AB-0	VENDE 2008 - 1 GZ		12/31/2020	CAPITALIZED INTEREST	XXX	594,583	594,583	
92812V-K8-8	VIRGINIA ST HSG DEV AUTH		09/25/2020	RAYJM	XXX	6,000,000	6,000,000	
92812V-R9-9	VIRGINIA ST HSG DEV AUTH		11/18/2020	BTIG, LLC	XXX	1,770,000	1,770,000	
956553-D5-7	WEST VIRGINIA ST		03/23/2020	KEYBANC CAPITAL MARKETS	XXX	991,250	1,000,000	12,667
956704-D4-9	WV WEST VIR UNIV 2020A		02/27/2020	BANK OF AMERICA	XXX	1,000,000	1,000,000	
956704-D5-6	WV WEST VIR UNIV 2020A		02/27/2020	BANK OF AMERICA	XXX	10,420,000	10,420,000	
956704-D6-4	WV WEST VIR UNIV 2020A		03/03/2020	BANK OF AMERICA	XXX	2,554,617	2,530,000	
956704-D7-2	WV WEST VIR UNIV 2020A		02/27/2020	BANK OF AMERICA	XXX	18,000,000	18,000,000	
95737T-EK-8	NY WESTCHESTER MED 2020		08/28/2020	BARCLAYS CAPITAL INC	XXX	39,650,000	39,650,000	
3137AR-RJ-7	FEDERAL HOME LN MTG COR 3.5 15MAY42		12/15/2020	CAPITALIZED INTEREST	XXX	299,964	299,964	
3136A7-TU-6	FEDERAL NATL MTG ASSN 3.5 25MAY42		12/31/2020	CAPITALIZED INTEREST	XXX	164,765	164,765	
3137AS-RB-2	FEDERAL HOME LN MTG COR 3.5 15AUG42		12/31/2020	CAPITALIZED INTEREST	XXX	167,008	167,008	
3136AB-YU-1	FEDERAL NATL MTG ASSN G 3.0 25FEB43		12/01/2020	CAPITALIZED INTEREST	XXX	241,759	241,759	
3136AC-VY-4	FEDERAL NATL MTG ASSN G 3.0 25MAR43		12/01/2020	CAPITALIZED INTEREST	XXX	45,803	45,803	
3136AC-5D-9	FEDERAL NATL MTG ASSN G 3.0 25APR43		05/01/2020	CAPITALIZED INTEREST	XXX	138,537	138,537	
3136AD-A7-4	FEDERAL NATL MTG ASSN 3.0 25MAY43		05/30/2020	CAPITALIZED INTEREST	XXX	8,576	8,576	
3137B2-FF-2	FEDERAL HOME LN MTG COR 3.0 15MAY33		12/31/2020	CAPITALIZED INTEREST	XXX	46,724	46,724	
3136AE-N2-9	FEDERAL NATL MTG ASSN G 3.0 25JUN43		12/31/2020	CAPITALIZED INTEREST	XXX	174,401	174,401	
3136AE-UG-0	FEDERAL NATL MTG ASSN G 3.0 25JUN43		12/31/2020	CAPITALIZED INTEREST	XXX	110,688	110,688	
3137B3-2Z-0	FEDERAL HOME LN MTG COR 4.0 15JUN43		11/30/2020	CAPITALIZED INTEREST	XXX	76,741	76,741	
3137B3-D9-6	FEDERAL HOME LN MTG COR 3.0 15JUL43		12/31/2020	CAPITALIZED INTEREST	XXX	397,603	397,603	
3137B3-AJ-7	FEDERAL HOME LN MTG COR 3.5 15JUL43		11/30/2020	CAPITALIZED INTEREST	XXX	203,269	203,269	

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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
3136AF-YY-4	FEDERAL NATL MTG ASSN G 4.0 25AUG43		11/30/2020	CAPITALIZED INTEREST	XXX	34,919	34,919	
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30		02/18/2020	CAPITALIZED INTEREST	XXX	56,578	56,578	
3136AX-TC-9	STRU BA-8889 ZC		12/31/2020	CAPITALIZED INTEREST	XXX	154,806	154,806	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,266,349,542	1,290,366,831	829,814
Bonds - Industrial and Miscellaneous (Unaffiliated)								
000367-AB-8	AASET 2018-1A B		06/30/2020	CAPITALIZED INTEREST	XXX	41,956	41,956	
00038R-AA-4	AASET 2019-2 A		09/25/2020	CREDIT SUISSE FIRST BOSTON	XXX	3,798,685	4,099,975	1,689
000806-AC-3	ABPCI 2020-9A A2		10/14/2020	BARCLAYS CAPITAL INC	XXX	4,500,000	4,500,000	
00085C-AA-9	ABPCI 2019-5A A1		11/05/2020	CITIGROUP GLOBAL MARKETS	XXX	1,345,275	1,350,000	1,454
00109B-AA-3	AFN 2019-1A A1		06/26/2020	DIRECT	XXX	1,973,437	2,000,000	1,246
00130H-CC-7	AES CORPORATION (THE)		05/15/2020	CREDIT SUISSE FIRST BOSTON	XXX	37,846,860	38,000,000	
00175P-AC-7	AMN HEALTHCARE INC		10/28/2020	SUNTRUST ROBINSON HUMPHREY, INC	XXX	11,598,500	11,600,000	667
00192J-AE-6	APS 2016-1 4A		06/30/2020	CAPITALIZED INTEREST	XXX	16	16	
00206R-FW-7	AT&T INC		02/28/2020	CAPITALIZED INTEREST	XXX	7,500	7,500	
00255U-AA-3	AASET 2020-1A A		07/14/2020	VARIOUS	XXX	27,669,618	27,752,294	443
00791A-AA-8	AECORN 2016-1 CN		09/30/2020	CAPITALIZED INTEREST	XXX	1,798,695	1,798,695	
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		02/13/2020	CAPITALIZED INTEREST	XXX	16,761	16,761	
009349-AX-9	ALS 2016-1 AR		07/28/2020	CROSSROADS	XXX	615,959	695,449	2,065
010392-FU-7	ALABAMA POWER COMPANY		08/24/2020	MIZUHO	XXX	248,860	250,000	
013817-AJ-0	ALCOA INC		05/05/2020	JPMORGAN SECURITIES INC	XXX	6,203,750	6,500,000	101,037
013817-AK-7	HOWMET AEROSPACE INC		12/02/2020	VARIOUS	XXX	4,201,206	3,881,000	41,566
017175-AE-0	ALLEGHANY CORPORATION		05/13/2020	GOLDMAN SACHS & CO	XXX	75,399,585	75,500,000	
021485-AA-5	AV-DAL 2020 A		10/08/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	59,200,000	59,200,000	
02209S-AE-3	ALTRIA GROUP INC		12/16/2020	PTC	XXX	2,685,124	1,623,000	17,046
02209S-AR-4	ALTRIA GROUP INC		08/27/2020	RBC DAIN RAUSCHER	XXX	22,585,218	17,802,000	150,494
02209S-BE-2	ALTRIA GROUP INC		03/24/2020	RBC DAIN RAUSCHER	XXX	2,086,200	2,000,000	13,533
02209S-BK-8	ALTRIA GROUP INC		06/04/2020	VARIOUS	XXX	8,624,957	8,535,000	7,338
022249-AU-0	HOWMET AEROSPACE INC		10/21/2020	JPMORGAN SECURITIES INC	XXX	313,500	275,000	5,053
023765-AA-8	AAL 2016-2 AA		07/30/2020	CANTOR FITZGERALD & CO	XXX	2,189,824	2,329,600	9,940
023767-AA-4	AMER AIRLN PT TRS 11-1		12/17/2020	CAPITALIZED INTEREST	XXX	100,569	100,569	
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC		05/06/2020	CITIGROUP GLOBAL MARKETS	XXX	20,396,270	20,500,000	
03027X-BG-4	AMERICAN TOWER CORPORATION		09/23/2020	CITIGROUP GLOBAL MARKETS	XXX	3,982,160	4,000,000	
03078V-AA-0	AMERIHOME INC		10/22/2020	DIRECT	XXX	15,000,000	15,000,000	
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/06/2020	BANK OF AMERICA	XXX	5,530,450	5,000,000	28,646
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		03/24/2020	BANK OF AMERICA	XXX	2,107,020	2,000,000	19,075
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/01/2020	BANK OF AMERICA	XXX	12,492,125	12,500,000	
037411-BA-2	APACHE CORP		04/06/2020	JPMORGAN SECURITIES INC	XXX	9,619,375	20,250,000	460,915
03765H-AF-8	APOLLO MANAGEMENT HOLDINGS LP		12/07/2020	VARIOUS	XXX	4,521,749	4,480,000	10,613
03789X-AD-0	DIN 2019-1A A2I		10/28/2020	BARCLAYS CAPITAL INC	XXX	11,466,338	12,000,000	55,937
03789X-AE-8	DIN 2019-1A A2II		11/13/2020	BARCLAYS CAPITAL INC	XXX	3,435,500	3,600,000	26,901
03836T-AE-0	APRES 2020-1A C		04/30/2020	GOLDMAN SACHS & CO	XXX	1,470,000	1,470,000	
038522-AN-8	ARAMARK SERVICES INC		03/30/2020	CANTOR FITZGERALD & CO	XXX	395,250	425,000	6,729
038522-AP-3	ARAMARK SERVICES INC		04/07/2020	BARCLAYS CAPITAL INC	XXX	5,652,500	5,950,000	6,611
038522-AQ-1	ARAMARK SERVICES INC		04/03/2020	VARIOUS	XXX	5,147,028	5,540,000	49,089
038522-AR-9	ARAMARK SERVICES INC		04/22/2020	GOLDMAN SACHS & CO	XXX	21,300,000	21,300,000	
038779-AB-0	ARBYS 2020-1A A2		07/24/2020	BARCLAYS CAPITAL INC	XXX	60,610,938	60,600,000	
03966V-AB-3	ARCONIC CORP		04/30/2020	VARIOUS	XXX	2,758,768	2,750,000	
04015K-AB-6	ARES FINANCE CO II LLC		12/14/2020	VARIOUS	XXX	18,271,657	18,310,000	5
04301Y-AA-1	ARTEMIS 2018-1 CN		12/31/2020	CAPITALIZED INTEREST	XXX	2,461,937	2,461,937	
04546K-AA-6	AASET 2018-2A A		11/18/2020	VARIOUS	XXX	2,722,108	2,912,973	1,528
04546K-AC-2	AASET 2018-2A C		12/31/2020	CAPITALIZED INTEREST	XXX	26,056	26,056	
048677-AD-0	ATLMAR 5.433 12/50		06/23/2020	CAPITALIZED INTEREST	XXX	13,733	13,733	
04942J-AG-6	ATCLO 2018-10A C		04/15/2020	BARCLAYS CAPITAL INC	XXX	255,000	300,000	51
05253J-AQ-4	AUSTRALIA AND NEW ZEALAND BANKING		03/12/2020	DIRECT	XXX	5,115,918	5,000,000	38,604
05492E-AG-8	BDS 2019-FL3 C		07/27/2020	MORGAN STANLEY	XXX	11,259,219	11,500,000	9,510
05492Q-AC-0	BDS 2020-FL5 AS		05/06/2020	VARIOUS	XXX	558,525	625,000	451
05492Q-AG-1	BDS 2020-FL5 C		07/27/2020	VARIOUS	XXX	3,264,375	3,400,000	1,778
05526D-BN-4	BAT CAPITAL CORP		03/30/2020	BANK OF AMERICA	XXX	39,750,000	39,750,000	
05526D-BT-1	BAT CAPITAL CORP		09/23/2020	VARIOUS	XXX	27,857,524	27,650,000	
05531R-AT-4	BCAP..09-RR4H		06/15/2020	CAPITALIZED INTEREST	XXX	171,835	171,835	
05532E-AR-6	BCAP 2009 RR10 8A2		08/31/2020	CAPITALIZED INTEREST	XXX	8,413	8,413	

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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
05536L-AD-7	BCAP 2011-RR8 1A4		11/30/2020	CAPITALIZED INTEREST	XXX	27	27	
05580H-AE-9	BNPIP 2014-2A E		04/30/2020	CAPITALIZED INTEREST	XXX	26,616	26,616	
05587T-AG-1	BSPRT 2019-FL5 C		07/27/2020	MORGAN STANLEY	XXX	7,691,625	7,950,000	6,724
05606K-AA-0	BX 19-MMP		04/22/2020	PIERPONT SECURITIES LLC	XXX	307,400	320,000	145
05608E-AA-2	BX 20-VIV3		09/11/2020	CITIGROUP GLOBAL MARKETS INC	XXX	1,413,076	1,400,000	3,169
05608X-AE-2	BXMT 2020-FL3 B		10/20/2020	WELLS FARGO	XXX	7,650,000	7,650,000	
05608X-AG-7	BXMT 2020-FL3 C		10/20/2020	WELLS FARGO	XXX	4,800,000	4,800,000	
05608X-AJ-1	BXMT 2020-FL3 D		10/20/2020	WELLS FARGO	XXX	13,700,000	13,700,000	
05724B-AA-7	BAKER HUGHES LLC/CO-OBL		04/28/2020	JPMORGAN SECURITIES INC	XXX	3,230,000	3,230,000	
060505-EH-3	BANK OF AMERICA CORP		04/23/2020	BNPP	XXX	518,540	500,000	4,514
06051G-JJ-9	BANK OF AMERICA CORP		10/16/2020	BANK OF AMERICA	XXX	640,000	640,000	
06054A-BD-0	BACM 2015-UBS7 C		12/15/2020	CROSSROADS	XXX	1,081,063	1,225,000	3,115
06539W-BD-7	BANK 2020-BN25 XB		01/28/2020	WELLS FARGO	XXX	5,010,233		18,163
06684Q-AB-8	BAPTIST HEALTHCARE SYSTEM		10/15/2020	BTIG, LLC	XXX	2,350,000	2,350,000	
071813-BW-8	BAXTER INTERNATIONAL INC		03/24/2020	JPMORGAN SECURITIES INC	XXX	996,310	1,000,000	
07274N-BH-5	BAYER US FINANCE II LLC		11/10/2020	VARIOUS	XXX	11,305,674	9,890,000	118,286
07386H-ZE-4	BALTA 2005-10 22A1		06/18/2020	CITIGROUP GLOBAL MARKETS	XXX	31,178	32,647	68
07388D-AS-7	BSARM 2006-2 3A2		10/06/2020	CITIGROUP GLOBAL MARKETS	XXX	744,521	813,684	535
075887-BX-6	BECTON DICKINSON AND COMPANY		10/05/2020	VARIOUS	XXX	1,247,787	1,000,000	14,926
08162P-AY-7	BMARK 2018-B1 XA		03/13/2020	BARCLAYS CAPITAL INC	XXX	397,776		2,767
08186U-AJ-1	BSP 2020-22A D		12/04/2020	CITIGROUP GLOBAL MARKETS	XXX	2,300,000	2,300,000	
084423-AU-6	WR BERKLEY CORPORATION		09/01/2020	VARIOUS	XXX	17,098,967	15,200,000	145,600
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		07/13/2020	CAPITALIZED INTEREST	XXX	11,728	11,728	
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC		09/22/2020	BANK OF AMERICA MERRILL LYNCH	XXX	998,170	1,000,000	
09261W-AL-8	BLACKROCK DLF IX 2020-1 CLO CLASS E		12/11/2020	US BANCORP INVESTMENTS, INC	XXX	2,501,153	2,501,153	
09261W-AN-4	BLACKROCK DLF IX 2020-1 CLO CLASS W		12/11/2020	VARIOUS	XXX	13,076,350	13,076,350	
097023-CT-0	BOEING CO		04/30/2020	BANK OF AMERICA	XXX	94,000,000	94,000,000	
097023-CV-5	BOEING CO		04/30/2020	CITIGROUP GLOBAL MARKETS	XXX	79,000,000	79,000,000	
097023-CY-9	BOEING CO		04/30/2020	JPMORGAN SECURITIES INC	XXX	81,000,000	81,000,000	
09857L-AQ-1	BOOKING HOLDINGS INC		04/23/2020	GOLDMAN SACHS & CO	XXX	3,757,477	3,600,000	4,913
09857L-AR-9	BOOKING HOLDINGS INC		04/24/2020	VARIOUS	XXX	1,609,195	1,500,000	2,762
099724-AL-0	BORGWARNER INC		06/18/2020	VARIOUS	XXX	410,363	410,000	9
103186-AB-8	BOXER PARENT CO INC		05/14/2020	JEFFERIES & COMPANY INC	XXX	3,800,000	3,800,000	
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC		06/18/2020	DIRECT	XXX	1,960,678	2,000,000	19,000
10806C-AA-6	BRIDGE HOUSING CORPORATION		12/01/2020	MORGAN STANLEY & CO LLC	XXX	1,755,000	1,755,000	
11135F-BD-2	BROADCOM INC		04/23/2020	CREDIT SUISSE FIRST BOSTON	XXX	627,861	560,000	1,400
12189L-AE-1	BURLINGTON NORTHERN SANTA FE LLC		10/08/2020	US BANCORP INVESTMENTS, INC	XXX	644,322	460,000	9,108
12434L-AA-2	BXMT 2020-FL2 A		07/16/2020	JPMORGAN SECURITIES INC	XXX	3,118,608	3,195,500	291
12434L-AG-9	BXMT 2020-FL2 C		10/09/2020	VARIOUS	XXX	5,075,406	5,200,000	4,002
124857-AK-9	CBS CORP		09/30/2020	JANE	XXX	285,018	250,000	1,599
12508E-AG-6	CDK GLOBAL INC		11/20/2020	MARKETAXESS	XXX	261,875	250,000	6,487
12510C-AA-9	CD&R SMOKEY BUYER INC		06/17/2020	UBS SECURITIES LLC	XXX	1,200,000	1,200,000	
12510H-AD-2	CAUTO 2020-1A A4		01/15/2020	CREDIT SUISSE FIRST BOSTON	XXX	999,830	1,000,000	
12510H-AE-0	CAUTO 2020-1A A5		09/01/2020	CREDIT SUISSE FIRST BOSTON	XXX	5,608,906	5,500,000	8,217
12510H-AF-7	CAUTO 2020-1A A6		09/01/2020	CREDIT SUISSE FIRST BOSTON	XXX	9,452,046	9,350,000	5,673
12529M-AG-3	CF 2019-CF1 XA		03/11/2020	BANK OF AMERICA	XXX	3,757,095		17,435
12542R-L#-5	CHS INC		07/23/2020	BANK OF AMERICA MERRILL LYNCH	XXX	1,000,000	1,000,000	
12542R-L@-7	CHS INC		07/23/2020	BANK OF AMERICA MERRILL LYNCH	XXX	1,000,000	1,000,000	
12542R-M*-8	CHS INC		07/23/2020	BANK OF AMERICA MERRILL LYNCH	XXX	1,000,000	1,000,000	
125523-CJ-7	CIGNA CORP		03/05/2020	VARIOUS	XXX	48,529,554	48,150,000	
125581-GW-2	CIT GROUP INC		05/01/2020	CITIGROUP GLOBAL MARKETS INC	XXX	741,975	750,000	6,125
12563L-AL-1	CLIF 2019-1A A		05/05/2020	WELLS FARGO	XXX	3,951,046	4,142,643	8,112
12563L-AN-7	CLIF 2020-1A A		08/27/2020	BANK OF AMERICA	XXX	32,984,797	33,000,000	
12665D-DP-2	CVS HEALTH CORP		10/13/2020	HSBC SECURITIES, INC	XXX	974,980	1,000,000	4,050
12668A-TT-2	CWALT 2005-62 2A1		05/01/2020	MFGI	XXX	95,049	111,987	36
13876L-AE-7	CANYC 2020-1A C		04/17/2020	BANK OF AMERICA	XXX	2,227,500	2,250,000	
14149Y-BB-3	CARDINAL HEALTH INC		03/05/2020	US BANCORP INVESTMENTS, INC	XXX	638,008	590,000	8,408
143109-AQ-9	CGMS 2016-4A BR		04/20/2020	BARCLAYS CAPITAL INC	XXX	1,700,500	1,900,000	342
14310D-AY-3	CGMS 2013-2A CR		04/13/2020	GOLDMAN SACHS & CO	XXX	1,194,750	1,350,000	11,058
14312H-AN-6	CGMS 2016-1A BR		04/14/2020	BARCLAYS CAPITAL INC	XXX	528,000	600,000	5,259
14316C-AJ-2	CGMS 2014-4RA B		04/14/2020	BARCLAYS CAPITAL INC	XXX	301,000	350,000	30
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		08/14/2020	VARIOUS	XXX	8,382,081	8,350,000	2,745

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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
14855J-AB-1	CLAST 2016-1 A		09/30/2020	CREDIT SUISSE FIRST BOSTON	XXX	2,326,268	2,542,370	1,571
14856C-AA-7	CLAST 2018-1 A		06/10/2020	VARIOUS	XXX	2,001,726	2,543,103	4,785
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/MI		04/28/2020	VARIOUS	XXX	25,054,688	25,100,000	1,528
15189Y-AF-3	CENTERPOINT ENERGY RESOURCES CORPO		09/23/2020	JPMORGAN SECURITIES INC	XXX	2,398,680	2,400,000	
15674J-AB-7	CERB 2020-3A B		11/20/2020	WELLS FARGO	XXX	5,050,000	5,050,000	
161175-BC-7	CHARTER COMMUNICATIONS OPERATING L		12/16/2020	VARIOUS	XXX	15,351,210	10,315,000	152,442
161175-BV-5	CHARTER COMM OPT LLC/CAP		11/19/2020	JPMORGAN SECURITIES INC	XXX	12,094,920	12,000,000	77,700
166764-CA-6	CHEVRON CORP		05/07/2020	JPMORGAN SECURITIES INC	XXX	14,000,000	14,000,000	
16678W-AA-4	CCMFC 2006-2A A1		07/31/2020	CAPITALIZED INTEREST	XXX	39,939	39,939	
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC		12/16/2020	VARIOUS	XXX	22,317,767	22,260,000	22,286
172967-AS-0	CITIGROUP INC		11/03/2020	JEFFERIES & COMPANY INC	XXX	4,841,110	3,000,000	34,566
172967-MP-3	CITIGROUP INC		03/24/2020	CITIGROUP GLOBAL MARKETS	XXX	39,500,000	39,500,000	
177376-AF-7	CITRIX SYSTEMS INC		02/20/2020	BANK OF AMERICA	XXX	596,100	600,000	
18013R-AA-5	CLAREMONT MCKENNA COLLEGE		09/21/2020	CITIGROUP GLOBAL MARKETS	XXX	1,157,340	1,000,000	7,694
18538R-AJ-2	CLEARWATER PAPER CORP		08/11/2020	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000	
185401-AG-1	CLEAVER-BROOKS INC		05/06/2020	VARIOUS	XXX	505,000	600,000	8,138
191216-DC-1	COCA-COLA CO		09/14/2020	JPMORGAN SECURITIES INC	XXX	1,242,325	1,250,000	
20268J-AD-5	COMMONSPIRIT HEALTH		12/09/2020	VARIOUS	XXX	12,074,307	10,945,000	96,834
20369E-AE-2	COMMUNITY HEALTH NETWORK		11/24/2020	MORGAN STANLEY & CO LLC	XXX	3,192,576	3,200,000	7,162
21036P-BG-2	CONSTELLATION BRANDS INC		04/24/2020	VARIOUS	XXX	23,625,794	23,483,000	561
219350-BQ-7	CORNING INC		11/10/2020	VARIOUS	XXX	13,533,195	10,915,000	123,816
22160N-AA-7	COSTAR GROUP INC		06/24/2020	JPMORGAN SECURITIES INC	XXX	619,510	620,000	
224044-CM-7	COX COMMUNICATIONS INC		09/10/2020	WELLS FARGO	XXX	991,900	1,000,000	
228187-AB-6	CROWN AMERICAS LLC		11/25/2020	VARIOUS	XXX	9,840,010	9,450,000	140,725
22966R-AG-1	CUBESMART LP		10/30/2020	VARIOUS	XXX	2,772,298	2,800,000	478
23166M-AA-1	CUSHMAN & WAKEFIELD US		11/24/2020	VARIOUS	XXX	27,986,500	27,900,000	1,744
23312J-AG-8	DBJPM 2017-C6 XA		03/12/2020	BARCLAYS CAPITAL INC	XXX	3,304,575		26,447
235851-AV-4	DANAHER CORPORATION		09/30/2020	VARIOUS	XXX	3,700,792	3,740,000	
24715@-AT-1	DELOITTE LLP		04/23/2020	US BANCORP INVESTMENTS, INC	XXX	3,000,000	3,000,000	
24715@-AV-6	DELOITTE LLP		04/23/2020	US BANCORP INVESTMENTS, INC	XXX	2,000,000	2,000,000	
24715@-AW-4	DELOITTE LLP		04/23/2020	US BANCORP INVESTMENTS, INC	XXX	19,000,000	19,000,000	
247361-ZX-9	DELTA AIR LINES INC		04/27/2020	JPMORGAN SECURITIES INC	XXX	157,350,000	157,350,000	
247367-BH-7	DELTA AIR LINES		05/31/2020	CAPITALIZED INTEREST	XXX	536	536	
249182-PY-6	CO DENVER AIRPORT SNR 2020C		10/16/2020	BARCLAYS CAPITAL INC	XXX	1,500,000	1,500,000	
251510-FB-4	DBALT 2005-AR1 1A1		08/31/2020	CAPITALIZED INTEREST	XXX	1,561	1,561	
25257A-AG-9	DIMND 2019-1A C		10/28/2020	VARIOUS	XXX	4,684,488	4,750,000	10,077
25267T-AG-6	SHINE 2020-1A A		06/25/2020	BARCLAYS CAPITAL INC	XXX	9,700,000	9,700,000	
25267T-AJ-0	SHINE 2020-1A B		06/25/2020	BARCLAYS CAPITAL INC	XXX	600,000	600,000	
25267T-AL-5	SHINE 2020-1A C		06/25/2020	BARCLAYS CAPITAL INC	XXX	1,250,000	1,250,000	
25272K-AR-4	DELL INTERNATIONAL LLC		12/22/2020	VARIOUS	XXX	15,198,224	10,780,000	205,418
254687-FY-7	WALT DISNEY CO		05/11/2020	MORGAN STANLEY	XXX	70,179,750	70,250,000	
25746U-DH-9	DOMINION ENERGY INC		09/10/2020	DEUTSCHE BANK SECURITIES INC	XXX	400,000	400,000	26
260543-CK-7	DOW CHEMICAL COMPANY (THE)		06/11/2020	SUSQUEHANNA FINANCIAL GROUP	XXX	619,416	550,000	4,805
260543-DD-2	DOW CHEMICAL COMPANY (THE)		09/09/2020	VARIOUS	XXX	62,011,188	62,100,000	6,650
26208L-AD-0	HONK 2019-1A A2		06/26/2020	DIRECT	XXX	4,983,666	5,000,000	42,011
26249G-AW-0	DRSLF 2014-33A CR3		12/14/2020	CITIGROUP GLOBAL MARKETS	XXX	14,250,000	14,250,000	
29248H-AC-7	EMPOWER FINANCE 2020 LP		09/30/2020	VARIOUS	XXX	24,038,920	23,900,000	2,755
29278N-AR-4	ENERGY TRANSFER OPERATING LP		11/23/2020	VARIOUS	XXX	15,648,738	15,605,000	170,351
29365T-AK-0	ENTERGY TEXAS INC		10/15/2020	VARIOUS	XXX	1,474,151	1,480,000	138
29366M-AB-4	ENTERGY ARKANSAS LLC		10/28/2020	DIRECT	XXX	188,286	187,000	647
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		07/31/2020	VARIOUS	XXX	48,888,651	49,250,000	
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FU		06/29/2020	JPMORGAN SECURITIES INC	XXX	618,865	620,000	
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		10/14/2020	VARIOUS	XXX	44,973,771	45,080,000	10,496
30069L-AC-2	XAN 2019-RSO7 AS		08/11/2020	VARIOUS	XXX	1,483,000	1,600,000	530
30070R-AC-6	XAN 2020-RSO8 AS		08/14/2020	MORGAN STANLEY	XXX	4,089,047	4,150,000	186
30212P-AS-4	EXPEDIA GROUP INC		05/26/2020	VARIOUS	XXX	9,920,000	9,325,000	34,201
30227X-AA-9	EXTNT 2019-1A A2		03/18/2020	VARIOUS	XXX	19,792,500	21,000,000	46,725
30231G-AY-8	EXXON MOBIL CORP		03/13/2020	SUSQUEHANNA FINANCIAL GROUP	XXX	958,040	1,000,000	2,579
30231G-BF-8	EXXON MOBIL CORP		03/18/2020	VARIOUS	XXX	46,929,037	47,000,000	704
302635-AF-4	FSK 8.625 05/15/25		04/24/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	108,500,000	108,500,000	
30452@-AA-6	FAIRFIELD LANCASTER 2017 LSE-BCKD		10/30/2020	CAPITALIZED INTEREST	XXX	22,058	22,058	
30605Y-AB-7	FLCON 2017-1 A		09/30/2020	BANK OF AMERICA	XXX	1,783,916	1,892,749	2,649

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30610G-AA-1	FLCON 2019-1 A		12/22/2020	VARIOUS	XXX	1,444,498	1,545,765	1,809
3133EK-2P-0	FFCB 2.625 10/49		10/20/2020	CROSSROADS	XXX	1,080,440	1,000,000	583
3136B7-M5-7	FNR 2019-77 JZ		12/31/2020	CAPITALIZED INTEREST	XXX	30,416	30,416	
3137B2-6A-3	FHLMC 42-1		12/31/2020	CAPITALIZED INTEREST	XXX	162,916	162,916	
3140J2-DE-3	FNBL9100		10/13/2020	DUNCAN-WILLIAMS INC	XXX	1,641,000	1,600,000	1,493
31428X-BY-1	FEDEX CORP		04/03/2020	JPMORGAN SECURITIES INC	XXX	4,986,200	5,000,000	
31428X-BZ-8	FEDEX CORP		04/03/2020	JPMORGAN SECURITIES INC	XXX	28,929,820	29,000,000	
31428X-CA-2	FEDEX CORP		04/06/2020	VARIOUS	XXX	69,637,142	70,250,000	1,313
31573W-AB-7	EFMT 2020-2 A2		10/22/2020	NOMURA INC	XXX	749,989	750,000	898
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC		06/09/2020	VARIOUS	XXX	30,273,515	30,300,000	
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP		10/06/2020	VARIOUS	XXX	31,314,598	31,370,000	9,083
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		05/06/2020	JPMORGAN SECURITIES INC	XXX	243,608	291,240	1,268
343498-AB-7	FLOWERS FOODS INC		12/11/2020	IMPERIAL CAPTIAL	XXX	223,588	200,000	1,439
34354P-AF-2	FLOWSERVE CORPORATION		12/22/2020	VARIOUS	XXX	42,645,942	42,625,000	30,963
345397-A2-9	FORD MOTOR CREDIT COMPANY LLC		04/28/2020	VARIOUS	XXX	686,400	750,000	6,924
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC		06/01/2020	VARIOUS	XXX	5,692,500	6,000,000	21,331
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LAD		12/03/2020	JPMORGAN SECURITIES INC	XXX	1,169,099	1,019,000	17,615
35563C-AA-6	FMMHR 2015-R1 1A		05/22/2020	D.A DAVIDSON & CO	XXX	63,970,809	53,754,617	635,074
35563C-AT-5	FMMHR 2015-R1 XA3		01/29/2020	BREAN CAPITAL LLC	XXX	3,817,464		22,635
35563C-AW-8	FMMHR 2015-R1 XB3		01/29/2020	D.A DAVIDSON & CO	XXX	186,759		1,051
35563P-BS-7	SCRT 2017-3 MT		12/31/2020	CAPITALIZED INTEREST	XXX	530,548	530,548	
35563P-BU-2	SCRT 2017-3 MB		12/31/2020	CAPITALIZED INTEREST	XXX	934,975	934,975	
35563P-BX-6	SCRT 2017-3 HT		12/31/2020	CAPITALIZED INTEREST	XXX	123,309	123,309	
35563P-BZ-1	SCRT 2017-3 HB		12/31/2020	CAPITALIZED INTEREST	XXX	269,406	269,406	
35563P-DD-8	SCRT 2017-4 HT		12/31/2020	CAPITALIZED INTEREST	XXX	629,306	629,306	
361448-BA-0	GATX CORPORATION		06/23/2020	ROBERT W. BAIRD & CO. INCORPORATED	XXX	719,530	700,000	6,806
361448-BF-9	GATX CORPORATION		06/09/2020	CITIGROUP GLOBAL MARKETS	XXX	24,335,650	24,150,000	13,372
36259B-AC-1	GPMT 2019-FL2 AS		04/14/2020	JPMORGAN SECURITIES INC	XXX	8,970,000	10,000,000	640
36259B-AE-7	GPMT 2019-FL2 B		07/23/2020	MORGAN STANLEY	XXX	8,364,531	8,500,000	3,466
36259B-AG-2	GPMT 2019-FL2 C		07/23/2020	VARIOUS	XXX	8,240,369	8,440,000	4,948
36962G-4B-7	GENERAL ELECTRIC CO		11/10/2020	VARIOUS	XXX	10,669,038	8,535,000	258,616
37045V-AL-4	GENERAL MOTORS CO		12/16/2020	VARIOUS	XXX	4,941,397	3,500,000	34,723
37045V-AU-4	GENERAL MOTORS CO		05/21/2020	VARIOUS	XXX	8,010,578	7,450,000	15,338
37045X-CN-4	GENERAL MOTORS FINANCIAL CO INC		03/03/2020	DIRECT	XXX	5,037,101	5,000,000	10,246
37045X-CW-4	GENERAL MOTORS FINANCIAL CO INC		05/12/2020	BARCLAYS CAPITAL INC	XXX	1,444,350	1,445,000	
37476W-AA-4	GIBSL SN 2019-1		12/31/2020	CORPORATE ACTION	XXX	30,126,451	29,388,540	
378272-AY-4	GLENCORE FUNDING LLC		08/24/2020	DEUTSCHE BANK SECURITIES INC	XXX	497,850	500,000	
37954F-AH-7	GLOBAL PARTNERS LP/GLP FINANCE COR		09/23/2020	BANK OF AMERICA	XXX	8,000,000	8,000,000	
38141G-XK-5	GOLDMAN SACHS GROUP INC/THE		11/16/2020	GOLDMAN SACHS & CO	XXX	640,000	640,000	
38175N-AA-6	GOCAP 2015-25A AR		03/31/2020	BARCLAYS CAPITAL INC	XXX	4,650,000	5,000,000	24,708
38522H-AC-5	GACM 2020-FL2 AS		05/29/2020	GOLDMAN SACHS & CO	XXX	3,000,000	3,000,000	
38522H-AE-1	GACM 2020-FL2 B		05/29/2020	GOLDMAN SACHS & CO	XXX	4,274,291	4,326,000	
390607-AE-9	GREAT LAKES DREDGE & DOCK CORPORAT		04/01/2020	VARIOUS	XXX	6,189,188	6,475,000	195,900
398545-AA-1	GRINDING MEDIA INC		05/13/2020	VARIOUS	XXX	1,879,600	1,950,000	58,283
406216-BK-6	HALLIBURTON COMPANY		11/30/2020	VARIOUS	XXX	15,784,809	14,580,000	219,032
408203-AC-1	HMLET 2020-CRE1 B		05/28/2020	JPMORGAN SECURITIES INC	XXX	4,999,980	5,000,000	15,439
408203-AE-7	HMLET 2020-CRE1 C		05/28/2020	JPMORGAN SECURITIES INC	XXX	4,999,321	5,000,000	26,697
408203-AG-2	HMLET 2020-CRE1 D		05/28/2020	JPMORGAN SECURITIES INC	XXX	4,999,177	5,000,000	36,707
409322-AD-6	HAMPTON ROADS PPV LLC		09/30/2020	DUNCAN-WILLIAMS INC	XXX	18,243,005	15,615,000	307,289
41161P-VJ-9	HVMLT 2005-12 2A11		03/25/2020	CAPITALIZED INTEREST	XXX	179	179	
41242*-BX-9	HARDWOOD FUNDING LLC		05/28/2020	US BANCORP INVESTMENTS, INC	XXX	9,000,000	9,000,000	
41242*-BY-7	HARDWOOD FUNDING LLC		05/28/2020	US BANCORP INVESTMENTS, INC	XXX	2,000,000	2,000,000	
415864-AM-9	HARSCO CORPORATION		09/30/2020	VARIOUS	XXX	2,082,875	2,050,000	20,053
418056-AZ-0	SRUNSEC		10/28/2020	JANE	XXX	630,611	580,000	10,116
421946-AM-6	HEALTHCARE REALTY TRUST INC		11/10/2020	VARIOUS	XXX	1,780,238	1,800,000	1,549
42218S-AH-1	HEALTH CARE SERVICE CORPORATION		06/03/2020	VARIOUS	XXX	19,886,655	20,000,000	1,956
42809H-AH-0	HESS CORPORATION		11/23/2020	VARIOUS	XXX	15,447,209	13,515,000	53,974
428291-AN-8	HEXCEL CORPORATION		12/14/2020	VARIOUS	XXX	2,892,858	2,720,000	29,230
431571-AD-0	HILLENBRAND INC		06/09/2020	HSBC SECURITIES, INC.	XXX	1,750,000	1,750,000	
440405-AE-8	HORZN 2018-1 A		06/30/2020	VARIOUS	XXX	1,152,682	1,332,547	3,025
44107T-AZ-9	HOST HOTELS & RESORTS LP		08/11/2020	JPMORGAN SECURITIES INC	XXX	138,183	140,000	
443201-AA-6	HOWMET AEROSPACE INC		05/01/2020	VARIOUS	XXX	12,541,128	12,326,000	12,204

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445579-AA-3	HUNTC 2018-FL2 A		08/05/2020	WELLS FARGO	XXX	837,781	850,000	681
445587-AC-2	HUNT CO INC		08/18/2020	JEFFERIES & COMPANY INC	XXX	448,875	475,000	412
44563@-AB-1	HUNT MH BORROWER LLC FEE II		10/01/2020	CROSSROADS	XXX	575,850	550,000	8,582
448579-AH-5	HYATT HOTELS CORP		10/07/2020	VARIOUS	XXX	29,991,708	29,570,000	76,438
448579-AJ-1	HYATT HOTELS CORP		08/06/2020	VARIOUS	XXX	23,346,616	21,850,000	165,480
44891A-BG-1	HYNMTR 3 02/10/27		02/20/2020	VARIOUS	XXX	5,066,116	5,030,000	4,373
454889-AM-8	INDIANA MICHIGAN POWER COMPANY		03/03/2020	KEYBANC CAPITAL MARKETS	XXX	396,645	280,000	7,999
45688C-AA-5	INGEVITY CORP		04/06/2020	VARIOUS	XXX	302,750	350,000	2,931
45780K-AF-3	INTOW 2016-1A C		10/15/2020	BARCLAYS CAPITAL INC	XXX	738,500	700,000	499
45780K-AL-0	INTOW 2018-1A C		09/14/2020	BARCLAYS CAPITAL INC	XXX	1,939,500	1,800,000	306
45780K-AS-5	INTOW 2020-1A C		09/11/2020	BARCLAYS CAPITAL INC	XXX	1,500,000	1,500,000	
458140-BL-3	INTEL CORPORATION		03/20/2020	BANK OF AMERICA	XXX	12,988,170	13,000,000	
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER IN		11/24/2020	VARIOUS	XXX	11,107,583	10,693,000	14,990
45905U-R7-1	IBRD 2.70 12/37-12/22 (A)		02/12/2020	VARIOUS	XXX	6,743,250	6,750,000	23,288
459200-AP-6	IBM CORP		11/24/2020	CAMBRIDGE INTERNATIONAL SECURITIES	XXX	5,325,279	3,056,000	104,662
46284V-AJ-0	IRON MOUNTAIN INC		11/24/2020	VARIOUS	XXX	477,250	450,000	8,677
46284V-AL-5	IRON MOUNTAIN INC		06/18/2020	VARIOUS	XXX	56,481,250	56,500,000	
46284V-AN-1	IRON MOUNTAIN INC		08/10/2020	BARCLAYS CAPITAL INC	XXX	8,000,000	8,000,000	
46590U-AB-8	HENDR 2018-2A B		11/05/2020	CREDIT SUISSE FIRST BOSTON	XXX	1,657,984	1,450,000	4,543
46603B-AS-8	IVYH 9A CR		12/18/2020	CROSSROADS	XXX	285,060	300,000	1,498
46603L-AS-6	IVYH 10A A2R		04/02/2020	WELLS FARGO	XXX	3,490,000	4,000,000	30,562
46618L-AA-8	HENDR 2015-1A A		04/13/2020	BARCLAYS CAPITAL INC	XXX	133,067	142,651	
46620J-AB-7	HENDR 2017-1A B		11/05/2020	VARIOUS	XXX	620,891	550,000	1,508
46620V-AA-2	HENDR 2017-2A A		04/13/2020	BARCLAYS CAPITAL INC	XXX	256,162	272,241	
46627M-FU-6	JPMALT 06-S1A		03/31/2020	SOCG	XXX	660,303	728,611	122
46629C-AB-3	JPMMT 2006-A5 2A1		05/08/2020	MORGAN STANLEY	XXX	14,030	16,314	20
46630P-BB-0	JPMMT 2007-A2 4A2		10/02/2020	MORGAN STANLEY	XXX	92,133	100,692	52
46643D-AK-3	JPMMT 2014-OAK4 A9		02/18/2020	CAPITALIZED INTEREST	XXX	2,089	2,089	
46650X-AA-1	HENDR 2019-1A A		04/13/2020	BARCLAYS CAPITAL INC	XXX	218,323	226,315	
46651N-AA-2	JOLAR 2019-1 A		11/25/2020	VARIOUS	XXX	8,448,770	8,973,164	14,243
46665R-AA-7	JGW 2020-D		06/02/2020	PIERPONT SECURITIES LLC	XXX	22,000,000	22,000,000	
47232M-AE-2	JEFFERIES FINANCE LLC		11/13/2020	JEFFERIES & COMPANY INC	XXX	312,750	300,000	8,507
47233J-DX-3	JEFFERIES GROUP LLC		10/01/2020	JEFFERIES & COMPANY INC	XXX	992,788	1,000,000	
475795-AE-0	JELD-WEN INC		04/27/2020	BANK OF AMERICA	XXX	750,000	750,000	
477164-AA-5	JETBLUE AIRWAYS CORPORATION		08/03/2020	VARIOUS	XXX	10,750,000	10,750,000	
48128B-AG-6	JPMORGAN CHASE & CO		01/15/2020	JPMORGAN SECURITIES INC	XXX	11,000,000	11,000,000	
48203R-AN-4	JUNIPER NETWORKS INC		12/03/2020	BARCLAYS CAPITAL INC	XXX	219,947	220,000	
48251P-AG-4	KKR 19 B2		04/14/2020	BARCLAYS CAPITAL INC	XXX	667,500	750,000	62
48252A-AA-9	KKR GROUP FINANCE CO VI LLC		04/14/2020	CITIGROUP GLOBAL MARKETS	XXX	28,319,407	28,430,000	325,760
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC		12/07/2020	VARIOUS	XXX	27,879,691	28,030,000	7,078
48273L-AC-6	KVK 2018-1A B		05/05/2020	BARCLAYS CAPITAL INC	XXX	2,493,120	2,650,000	18,958
48305Q-AB-9	KAISER FOUNDATION HOSPITALS		03/03/2020	CITIGROUP GLOBAL MARKETS	XXX	2,031,945	1,500,000	31,281
50076Q-AE-6	KRAFT FOODS GROUP INC		10/06/2020	VARIOUS	XXX	28,055,315	27,708,000	368,637
50077L-AB-2	KRAFT HEINZ FOODS CO		03/23/2020	VARIOUS	XXX	3,505,000	4,000,000	47,031
50077L-AH-9	KRAFT HEINZ FOODS CO		06/15/2020	CAPITALIZED INTEREST	XXX	10,271	10,271	
50077L-AM-8	KRAFT HEINZ FOODS CO		10/21/2020	VARIOUS	XXX	19,370,222	19,186,000	128,563
50077L-AW-6	KRAFT HEINZ FOODS CO		10/22/2020	VARIOUS	XXX	19,678,490	22,500,000	477,403
50077L-AY-2	KRAFT HEINZ FOODS CO		11/30/2020	VARIOUS	XXX	10,076,455	9,560,000	15,964
50077L-BG-0	KRAFT HEINZ FOODS CO		10/06/2020	JPMORGAN SECURITIES INC	XXX	14,179,250	13,650,000	78,069
50106G-AE-2	KRONOS ACQ / KIK CUSTOM		12/17/2020	BARCLAYS CAPITAL INC	XXX	2,200,000	2,200,000	
50209L-AA-5	LMRK 2018-1A C		01/31/2020	CAPITALIZED INTEREST	XXX	48,801	48,801	
510757-AA-5	LSHR 2020-1A A		09/02/2020	CITIGROUP GLOBAL MARKETS	XXX	39,000,000	39,000,000	
510757-AC-1	LSHR 2020-1A B		09/02/2020	CITIGROUP GLOBAL MARKETS	XXX	3,750,000	3,750,000	
510757-AE-7	LSHR 2020-1A C		09/02/2020	CITIGROUP GLOBAL MARKETS	XXX	2,800,000	2,800,000	
521865-AZ-8	LEAR CORPORATION		12/01/2020	VARIOUS	XXX	14,992,692	13,315,000	212,338
521865-BA-2	LEAR CORPORATION		10/28/2020	MARKETAXESS	XXX	631,281	570,000	11,103
52532X-AC-9	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS	XXX	1,195,704	1,200,000	
52532X-AE-5	LEIDOS INC		05/07/2020	CITIGROUP GLOBAL MARKETS	XXX	9,378,020	9,500,000	
53079E-BK-9	LIBERTY MUTUAL GROUP INC		05/06/2020	VARIOUS	XXX	12,899,478	13,000,000	329
534187-BK-4	LINCOLN NATIONAL CORPORATION		05/08/2020	CITIGROUP GLOBAL MARKETS	XXX	2,245,073	2,250,000	
534187-BL-2	LINCOLN NATIONAL CORPORATION		05/08/2020	CITIGROUP GLOBAL MARKETS	XXX	29,374,128	29,400,000	
536797-AF-0	LITHIA MOTORS INC		09/30/2020	GOLDMAN SACHS & CO	XXX	4,400,000	4,400,000	

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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
538034-AV-1	LIVE NATION ENTERTAINMENT INC		05/13/2020	JPMORGAN SECURITIES INC	XXX	29,000,000	29,000,000	
53946J-AC-8	LNCR 2019-CRE2 AS		08/07/2020	VARIOUS	XXX	32,543,400	37,100,000	6,179
53946J-AE-4	LNCR 2019-CRE2 B		07/23/2020	MORGAN STANLEY	XXX	3,561,547	3,650,000	2,021
53947D-AE-6	LNCR 2019-CRE3 B		07/27/2020	MORGAN STANLEY	XXX	1,356,025	1,399,768	966
548661-DV-6	LOWES COS INC		03/24/2020	JPMORGAN SECURITIES INC	XXX	11,943,960	12,000,000	
550786-AU-1	LVII 2009-3 B4D		12/31/2020	CAPITALIZED INTEREST	XXX	737,953	737,953	
55282L-AE-6	MF1 2019-FL2 B		08/11/2020	VARIOUS	XXX	4,864,000	5,400,000	4,402
55283L-AA-3	MAPSL 2019-1A A		10/16/2020	BARCLAYS CAPITAL INC	XXX	650,769	697,876	432
55283L-AC-9	MAPSL 2019-1A C		12/31/2020	CAPITALIZED INTEREST	XXX	13,606	13,606	
55316L-AC-0	MMCLO 2019-2A A2		03/20/2020	WELLS FARGO	XXX	1,012,500	1,350,000	10,948
55336V-AP-5	MPLX LP		12/07/2020	VARIOUS	XXX	16,404,104	15,240,000	203,739
55446M-AA-5	MAACH 2019-1 A		08/06/2020	CREDIT SUISSE FIRST BOSTON	XXX	82,491	94,141	227
55661X-AA-9	MDAV 2020-1 A		11/10/2020	JEFFERIES & COMPANY INC	XXX	49,500,000	49,500,000	
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP		09/30/2020	RBC DAIN RAUSCHER	XXX	2,460,993	2,115,000	17,381
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		12/09/2020	VARIOUS	XXX	13,714,813	12,500,000	141,103
56564R-AA-8	MAPSL 2018-1A A		10/22/2020	VARIOUS	XXX	682,315	737,086	542
565849-AE-6	MARATHON OIL CORP		11/30/2020	VARIOUS	XXX	15,746,772	14,315,000	303,022
56585A-BG-6	MARATHON PETROLEUM CORP		04/27/2020	MIZUHO SECURITIES USA LLC	XXX	294,826	295,000	
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/15/2020	VARIOUS	XXX	45,873,129	44,800,000	6,117
571903-BE-2	MARRIOTT INTERNATIONAL INC		05/28/2020	GOLDMAN SACHS & CO	XXX	4,521,745	4,550,000	
571903-BF-9	MARRIOTT INTERNATIONAL INC		08/12/2020	DEUTSCHE BANK SECURITIES INC	XXX	555,957	560,000	
574599-BM-7	MASCO CORPORATION		09/10/2020	RBC DAIN RAUSCHER	XXX	16,170,523	13,550,000	201,519
575767-AQ-1	MASSACHUSETTS MUTUAL LIFE INSURANC		12/07/2020	VARIOUS	XXX	2,295,937	2,100,000	12,731
57763R-AA-5	MAUSER PACKAGING SOLUTIONS HOLDING		05/04/2020	BANK OF AMERICA	XXX	2,821,500	2,850,000	
595017-AQ-7	MICROCHIP TECHNOLOGY INCORPORATED		05/27/2020	MORGAN STANLEY	XXX	622,455	620,000	
595017-AV-6	MICROCHIP TECHNOLOGY INCORPORATED		12/14/2020	JPMORGAN SECURITIES INC	XXX	650,000	650,000	
59524E-AB-8	MID-ATLANTIC MILITRY CO		03/02/2020	RAYMOND JAMES & ASSOCIATES	XXX	3,468,525	2,790,940	13,406
598329-AE-0	MWFAM 6.631 01/01/51		10/22/2020	DUNCAN-WILLIAMS INC	XXX	2,196,190	1,849,423	39,175
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY		11/16/2020	VARIOUS	XXX	25,430,744	25,245,000	295,899
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/25/2020	GOLDMAN SACHS & CO	XXX	64,631,875	65,450,000	
603158-AA-4	MINERALS TECHNOLOGIES INC		06/24/2020	JPMORGAN SECURITIES INC	XXX	7,400,000	7,400,000	
60871R-AD-2	MOLSON COORS BREWING CO		07/29/2020	VARIOUS	XXX	3,773,963	3,378,000	41,947
60871R-AH-3	MOLSON COORS BREWING CO		07/28/2020	MORGAN STANLEY	XXX	4,123,720	4,000,000	7,000
61763T-AY-1	MSRR 2014-R4 3B2		12/31/2020	CAPITALIZED INTEREST	XXX	56,521	56,521	
61764B-AL-7	MSC 2014-150E C		11/17/2020	CREDIT SUISSE FIRST BOSTON	XXX	940,257	900,000	1,997
617700-A*-0	MORNINGSTAR INC		09/23/2020	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000	
623115-AF-9	MOUNT SINAI		12/07/2020	VARIOUS	XXX	5,876,824	5,683,000	23,210
624758-AE-8	MUELLER WATER PRODUCTS INC		11/19/2020	BANK OF AMERICA	XXX	365,750	350,000	8,449
62886E-AX-6	NCR CORPORATION		04/07/2020	BANK OF AMERICA	XXX	1,000,000	1,000,000	
62886E-AZ-1	NCR CORPORATION		09/28/2020	VARIOUS	XXX	19,204,708	19,227,000	15,186
62912X-AC-8	NGPL PIPECO LLC		12/16/2020	VARIOUS	XXX	15,821,236	12,295,000	347,935
62927#-AT-3	NFL VENTURES LP		08/18/2020	BANK OF AMERICA	XXX	21,000,000	21,000,000	
629377-CP-5	NRG ENERGY INC		11/17/2020	CREDIT SUISSE FIRST BOSTON	XXX	2,346,687	2,350,000	
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPAN		04/27/2020	WELLS FARGO	XXX	105,373,905	105,620,000	
65158N-AB-8	NEWMARK GROUP INC		07/20/2020	MARKETAXESS	XXX	401,188	400,000	4,194
65342R-AC-4	NFP CORP		05/04/2020	BANK OF AMERICA	XXX	56,000,000	56,000,000	
65409Q-BF-8	NIELSEN FINANCE LLC/CO		09/10/2020	JPMORGAN SECURITIES INC	XXX	20,000,000	20,000,000	
664175-AA-4	GMH MILITARY HSG NAVY NE		02/18/2020	CAPITALIZED INTEREST	XXX	120,000	120,000	
665228-H#-2	NICOR GAS		08/11/2020	MIZUHO SECURITIES USA INC	XXX	6,000,000	6,000,000	
667274-AA-2	NORTHWELL HEALTHCARE INC		11/25/2020	SAMR	XXX	3,185,560	2,800,000	8,975
66858C-AE-7	WOODS 2018-12BA B		04/14/2020	JPMORGAN SECURITIES INC	XXX	1,817,500	2,000,000	4,461
66860C-AE-3	WOODS 2018-14BA B		03/26/2020	BARCLAYS CAPITAL INC	XXX	23,512,500	27,500,000	120,781
67052*-AB-2	ACETO (ATLAS) 1L REV FUNDED		12/14/2020	INTERNAL BROKER FOR BORROWING TL	XXX	400,000	400,000	
67059T-AF-2	NUSTAR LOGISTICS LP		10/02/2020	CITIGROUP GLOBAL MARKETS	XXX	100,500	100,000	2,083
67059T-AH-8	NUSTAR LOGISTICS LP		10/30/2020	VARIOUS	XXX	32,379,514	32,245,000	37,844
67079B-AE-0	NUTRITION & BIOSCIENCES INC		09/21/2020	MORGAN STANLEY	XXX	16,155,205	16,150,000	191
67079B-AF-7	NUTRITION & BIOSCIENCES INC		09/09/2020	MORGAN STANLEY	XXX	26,247,638	26,250,000	
67181D-AC-5	OAKIG 2020-1 A3		11/06/2020	CREDIT SUISSE FIRST BOSTON	XXX	1,249,863	1,250,000	
67181D-AD-3	OAKIG 2020-1A A4		11/06/2020	CREDIT SUISSE FIRST BOSTON	XXX	2,648,572	2,650,000	
674599-DE-2	OCCIDENTAL PETROLEUM CORPORATION		03/27/2020	JPMORGAN SECURITIES INC	XXX	7,100,313	12,750,000	38,938
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATION		03/31/2020	JPMORGAN SECURITIES INC	XXX	6,480,000	13,500,000	41,119
677071-AC-6	OHANA MILITARY COMM LLC		03/05/2020	RAYMOND JAMES & ASSOCIATES	XXX	4,040,733	2,740,000	74,474

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682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC		09/25/2020	VARIOUS	XXX	59,321,337	59,550,000	4,327
68268G-AB-4	OMFIT 2016-1A B		04/23/2020	GOLDMAN SACHS & CO	XXX	416,472	416,993	476
68269L-AA-4	OMFIT 20-1		04/24/2020	RBCMK	XXX	379,971	380,000	
686514-AN-0	ORLANDO HEALTH INC		09/30/2020	MORGAN STANLEY & CO LLC	XXX	2,917,000	2,917,000	
69122D-AA-7	OR 2019-1A A		08/05/2020	BARCLAYS CAPITAL INC	XXX	839,375	850,000	4,060
69144A-AA-7	OXFIN 2020-1A A2		01/28/2020	BARCLAYS CAPITAL INC	XXX	10,500,000	10,500,000	
69346Y-AF-0	PK AIRFINANCE 2019 B-F		09/23/2020	DIRECT	XXX	57,447	57,447	
69346Y-AH-6	PK AIRFINANCE 2019 C-F		09/23/2020	DIRECT	XXX	7,730	7,730	
69346Y-AK-9	PK AIRFINANCE 2019 D-F		09/23/2020	DIRECT	XXX	5,044	5,044	
694308-JN-8	PACIFIC GAS AND ELECTRIC COMPANY		11/12/2020	GOLDMAN SACHS & CO	XXX	5,007,287	4,460,000	82,176
694476-AE-2	PACIFIC LIFECORP		09/10/2020	CITIGROUP GLOBAL MARKETS	XXX	1,984,640	2,000,000	
69689P-AC-1	PSTAT 2019-2A A2		04/01/2020	BARCLAYS CAPITAL INC	XXX	7,336,000	8,000,000	55,466
69689P-AE-7	PSTAT 2019-2A B		04/22/2020	BARCLAYS CAPITAL INC	XXX	686,250	750,000	282
69701K-AG-7	PSTAT 2020-3A C:C		05/19/2020	CITIGROUP GLOBAL MARKETS	XXX	950,000	1,000,000	
70163Q-AC-2	PARLI 2020-1A B		07/16/2020	SG AMERICAS SECURITIES, LLC	XXX	5,000,000	5,000,000	
70466W-AA-7	PEACHTREE CORNERS FUNDING TRUST		12/02/2020	JEFFERIES & COMPANY INC	XXX	94,217	85,000	1,023
714046-AG-4	PERKINELMER INC		05/21/2020	SEAPORT SECURITIES CORP	XXX	632,607	610,000	3,970
71427Q-AB-4	PERNOD RICARD INTERNATIONAL FINANC		09/28/2020	BANK OF AMERICA MERRILL LYNCH	XXX	1,983,160	2,000,000	
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD		10/14/2020	BANK OF AMERICA	XXX	1,057,830	1,000,000	13,903
71531Q-AC-5	PERSHING SQUARE HOLDINGS LTD		08/24/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	106,000,000	106,000,000	
718546-AH-7	PHILLIPS 66		08/10/2020	VARIOUS	XXX	6,256,184	4,450,000	63,336
718546-AU-8	PHILLIPS 66		04/07/2020	MIZUHO SECURITIES USA INC	XXX	9,239,363	9,250,000	
718546-AV-6	PHILLIPS 66		04/07/2020	MIZUHO SECURITIES USA INC	XXX	6,596,436	6,600,000	
72703P-AB-9	PLNT 2018-1A A2II		05/31/2020	CAPITALIZED INTEREST	XXX	2,500	2,500	
73939V-AA-2	POWERTEAM SERVICES LLC		12/01/2020	VARIOUS	XXX	13,206,750	12,800,000	217,319
74432Q-BH-4	PRUDENTIAL FINANCIAL INC		08/18/2020	WELLS FARGO	XXX	20,250,000	20,250,000	
74762E-AF-9	QUANTA SERVICES INC		09/17/2020	BANK OF AMERICA	XXX	558,113	560,000	
74834L-BC-3	QUEST DIAGNOSTICS INCORPORATED		09/24/2020	BANK OF AMERICA MERRILL LYNCH	XXX	2,171,440	2,000,000	21,000
74928D-BH-7	RBSSP 2009-1 9A4		01/02/2020	CAPITALIZED INTEREST	XXX	1,065,409	1,065,409	
75419T-AA-1	RATTLER MIDSTREAM LP		07/09/2020	GOLDMAN SACHS & CO	XXX	4,000,000	4,000,000	
75574X-AE-5	RCMT 2019-FL3 B		09/09/2020	CROSSROADS	XXX	169,367	175,000	177
75620T-AS-7	RCTTE 2015-1A BR		04/22/2020	JANNEY MONTGOMERY SCOTT	XXX	970,000	1,000,000	271
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR		06/05/2020	VARIOUS	XXX	13,641,778	13,670,000	
76114B-AB-4	RAST 2006-A14C 1A2		01/31/2020	CAPITALIZED INTEREST	XXX	25	25	
761713-AT-3	REYNOLDS AMERICAN INC		12/09/2020	VARIOUS	XXX	3,925,898	2,875,000	99,909
761713-BB-1	REYNOLDS AMERICAN INC		08/04/2020	CITIGROUP GLOBAL MARKETS	XXX	36,040,457	27,150,000	736,369
78081B-AE-3	ROYALTY PHARMA PLC		09/09/2020	VARIOUS	XXX	38,689,734	40,200,000	1,100
78355H-KR-9	RYDER SYSTEM INC		05/06/2020	VARIOUS	XXX	3,100,871	3,100,000	79
78442P-GD-2	SLM CORP		10/26/2020	JPMORGAN SECURITIES INC	XXX	15,100,000	15,100,000	
78445Q-AE-1	SLMA 10-C		04/21/2020	GOLDMAN SACHS & CO	XXX	1,214,386	1,147,000	2,127
78472J-AE-3	SPART 2020-T2 AT2		10/23/2020	CREDIT SUISSE FIRST BOSTON	XXX	3,424,344	3,425,000	
78472J-AF-0	SPART 2020-T2 BT2		10/23/2020	CREDIT SUISSE FIRST BOSTON	XXX	149,989	150,000	
78485W-AC-3	STWD 2019-FL1 AS		08/14/2020	VARIOUS	XXX	6,551,950	6,805,000	3,473
78485W-AE-9	STWD 2019-FL1 B		08/25/2020	JPMORGAN SECURITIES INC	XXX	2,453,125	2,500,000	1,224
78485W-AG-4	STWD 2019-FL1 C		06/29/2020	VARIOUS	XXX	767,601	800,000	762
78485W-AJ-8	STWD 2019-FL1 D		10/20/2020	JPMORGAN SECURITIES INC	XXX	1,891,500	1,950,000	947
78520E-AA-4	SDCP 2020-1 A2		06/12/2020	VARIOUS	XXX	47,522,639	47,800,000	5,527
78573N-AF-9	SABRE GLBL INC		08/20/2020	BANK OF AMERICA	XXX	11,550,000	11,550,000	
80306A-AA-8	SAPA 2018-1A A		10/13/2020	CREDIT SUISSE FIRST BOSTON	XXX	1,134,322	1,255,514	2,355
80307A-AA-7	SAPA 2020-1A A		10/13/2020	VARIOUS	XXX	37,281,918	37,541,017	610
80386W-AA-3	SASOL 5 7/8 03/27/24		05/20/2020	VARIOUS	XXX	1,299,000	1,800,000	12,661
80386W-AB-1	SASOL 6 1/2 09/27/28		05/05/2020	VARIOUS	XXX	869,100	1,320,000	8,233
808513-BC-8	CHARLES SCHWAB CORPORATION (THE)		03/20/2020	CREDIT SUISSE FIRST BOSTON	XXX	8,987,220	9,000,000	
808513-BD-6	CHARLES SCHWAB CORPORATION (THE)		07/09/2020	VARIOUS	XXX	22,622,100	22,488,000	19,488
81745E-AA-7	SEMT 2013-8 A1		04/30/2020	CAPITALIZED INTEREST	XXX	1,218	1,218	
81761T-AA-3	SERV 2020-1 A21		12/08/2020	BARCLAYS CAPITAL INC	XXX	19,005,012	19,000,000	28
81761T-AC-9	SERV 2020-1 A2II		11/30/2020	BARCLAYS CAPITAL INC	XXX	42,302,156	42,300,000	
82323M-AA-7	SAIL 2018-1 CN		12/31/2020	CAPITALIZED INTEREST	XXX	3,215,331	3,215,331	
828807-DJ-3	SIMON PROPERTY GROUP LP		07/06/2020	BNPP	XXX	2,979,240	3,000,000	
83001W-AC-8	SIX FLAGS THEME PARKS INC		04/15/2020	WELLS FARGO	XXX	800,000	800,000	
830867-AA-5	DELTA AIR LINES INC / SKYMILES		09/16/2020	GOLDMAN SACHS & CO	XXX	42,100,000	42,100,000	
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP		09/16/2020	GOLDMAN SACHS & CO	XXX	26,000,000	26,000,000	

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832248-BC-1	SMITHFIELD FOODS INC		09/10/2020	MORGAN STANLEY	XXX	5,969,815	6,040,000	
835898-AH-0	SOTHEBYS		11/24/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	8,131,500	7,800,000	12,783
842400-GV-9	SOUTHERN CALIFORNIA EDISON COMPANY		10/15/2020	VARIOUS	XXX	997,940	1,000,000	120
842587-CX-3	SOUTHERN COMPANY (THE)		03/04/2020	CROSSROADS	XXX	3,525,990	3,000,000	25,667
84314P-AA-7	SOUTHERN ILLINOIS HEALTHCARE ENTER		11/10/2020	VARIOUS	XXX	11,700,672	11,600,000	2,470
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1 A		05/21/2020	HILL	XXX	63,723	64,693	1,271
84762L-AU-9	SPECTRUM BRANDS INC		11/16/2020	GOLDMAN SACHS & CO	XXX	6,196,440	6,000,000	117,875
84858W-AA-4	SAVE 2017-1 AA		05/15/2020	BARCLAYS CAPITAL INC	XXX	1,232,800	1,433,488	12,633
855244-AZ-2	STARBUCKS CORPORATION		05/04/2020	VARIOUS	XXX	618,954	620,000	
858119-BM-1	STEEL DYNAMICS INC		06/03/2020	VARIOUS	XXX	626,813	620,000	
858155-AE-4	STEELCASE INC		12/16/2020	JEFFERIES & COMPANY INC	XXX	580,828	500,000	10,620
863579-Y6-9	SARM 2006-3 4A		10/06/2020	CITIGROUP GLOBAL MARKETS	XXX	301,849	385,044	576
871829-BL-0	SYSCO CORPORATION		03/30/2020	GOLDMAN SACHS & CO	XXX	55,634,040	55,750,000	
871829-BM-8	SYSCO CORPORATION		04/23/2020	VARIOUS	XXX	57,819,117	57,810,000	2,567
871829-BP-1	SYSCO CORPORATION		03/30/2020	BANK OF AMERICA	XXX	19,986,200	20,000,000	
87227L-AA-5	TCF NATIONAL BANK		10/29/2020	DIRECT	XXX	6,939,302	7,000,000	93,844
87236Y-AG-3	TD AMERITRADE HOLDING CORPORATION		03/12/2020	DIRECT	XXX	3,009,357	3,000,000	6,945
87250L-AA-5	THLLS 2019-1A A		05/18/2020	PIPER JAFFRAY INC	XXX	288,000	300,000	851
87264A-AP-0	T-MOBILE USA INC		11/20/2020	MARKETAXESS	XXX	415,800	400,000	9,317
87264A-BK-0	T-MOBILE USA INC		10/20/2020	VARIOUS	XXX	92,763,612	94,350,000	110,780
87276V-AA-3	TRTX 2019-FL3 A		07/23/2020	JPMORGAN SECURITIES INC	XXX	3,433,219	3,510,000	1,298
87276V-AC-9	TRTX 2019-FL3 AS		04/28/2020	VARIOUS	XXX	3,590,000	4,300,000	1,989
87276V-AE-5	TRTX 2019-FL3 B		11/30/2020	JPMORGAN SECURITIES INC	XXX	196,000	200,000	147
87276V-AG-0	TRTX 2019-FL3 C		11/30/2020	JPMORGAN SECURITIES INC	XXX	291,375	300,000	262
87342R-AC-8	BELL 2016-1A A23		04/14/2020	VARIOUS	XXX	1,972,534	1,993,625	13,392
87342R-AD-6	BELL 2018-1A A2I		03/19/2020	BANK OF AMERICA	XXX	10,220,625	11,356,250	38,139
87404L-AA-0	TLMND 2019-1 A		10/06/2020	BANK OF AMERICA	XXX	9,916,053	13,005,433	17,913
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		09/09/2020	VARIOUS	XXX	25,003,140	25,000,000	11,367
88104U-AC-7	TERRAFORM GLOBAL OPERATING LLC		08/07/2020	VARIOUS	XXX	1,250,625	1,250,000	26,116
88163V-AD-1	TEVA PHARM FINANCE LLC		08/26/2020	VARIOUS	XXX	8,947,102	8,950,000	155,279
882384-A*-1	TEXAS EASTERN TRANSMISSION LP		09/11/2020	DIRECT	XXX	4,000,000	4,000,000	
88315L-AC-2	TMCL 2019-1A A		04/29/2020	VARIOUS	XXX	8,935,852	9,702,667	17,387
88315L-AE-8	TMCL 2020-1A A		08/04/2020	RBC DAIN RAUSCHER	XXX	42,992,716	43,000,000	
88315L-AG-3	TMCL 2020-2A A		09/08/2020	WELLS FARGO	XXX	34,639,685	34,650,000	
883203-CC-3	TEXTRON INC		08/03/2020	VARIOUS	XXX	601,656	600,000	
88576X-AA-4	HENDR 2010-1A A		04/08/2020	CREDIT SUISSE FIRST BOSTON	XXX	1,073,341	1,026,507	4,439
893647-BK-2	TRANSDIGM INC		04/02/2020	MORGAN STANLEY	XXX	200,000	200,000	
89655Y-AA-4	TRL 2009-1A A		06/24/2020	CAPITALIZED INTEREST	XXX	2,680	2,680	
896945-AA-0	TRIPADVISOR INC		07/07/2020	JPMORGAN SECURITIES INC	XXX	1,500,000	1,500,000	
89703F-AC-3	TRONAIR PARENT INC 1L TL		07/27/2020	CAPITALIZED INTEREST	XXX	5,149	5,149	
90139A-AA-0	CL-DAL 2020 A		08/20/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	177,300,000	177,300,000	
90139A-AB-8	CL-DAL 2020 B		08/20/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	12,250,000	12,250,000	
90290M-AC-5	US FOODS INC		04/24/2020	CITIGROUP GLOBAL MARKETS	XXX	33,550,000	33,550,000	
90932L-AA-5	UAL 2015-1 AA		05/22/2020	ROBERT W. BAIRD & CO. INCORPORATED	XXX	382,152	415,383	7,006
90932Q-AA-4	UNITED AIR 2014-2 A PTT		05/20/2020	BANK OF OKLAHOMA	XXX	454,204	522,074	4,296
912909-AR-9	UNITED STATES STEEL CORP		05/21/2020	JPMORGAN SECURITIES INC	XXX	42,599,250	45,000,000	
91531U-AA-8	UMPT 2019-ST1 A		03/11/2020	JEFFERIES & COMPANY INC	XXX	3,022,631	3,005,724	9,351
91533B-AD-2	UPJOHN INC		09/04/2020	VARIOUS	XXX	1,050,773	1,000,000	5,729
91679R-AA-7	UPSPT 2020-ST3 A		03/05/2020	JEFFERIES & COMPANY INC	XXX	6,000,000	6,000,000	
91823A-AN-1	VBTOW 2020-1A C2		05/12/2020	BARCLAYS CAPITAL INC	XXX	10,000,000	10,000,000	
91823A-AQ-4	VBTOW 2020-1A D		05/12/2020	BARCLAYS CAPITAL INC	XXX	2,500,000	2,500,000	
91823A-AS-0	VBTOW 2020-1A F		05/12/2020	BARCLAYS CAPITAL INC	XXX	31,000,000	31,000,000	
91913Y-AL-4	VALERO ENERGY CORPORATION		10/06/2020	VARIOUS	XXX	15,354,275	12,311,000	246,895
92277G-AF-4	VENTAS REALTY LP		09/22/2020	CITIGROUP GLOBAL MARKETS INC	XXX	3,785,637	3,582,000	23,072
92277G-AQ-0	VENTAS REALTY LP		10/08/2020	CITIGROUP GLOBAL MARKETS INC	XXX	3,085,600	2,745,000	66,166
92345Y-AG-1	VERISK ANALYTICS INC		05/08/2020	BANK OF AMERICA	XXX	44,536,500	45,000,000	
92556H-AA-5	VIACOMCBS INC		03/27/2020	BANK OF AMERICA	XXX	9,949,800	10,000,000	
92556H-AB-3	VIACOMCBS INC		04/30/2020	VARIOUS	XXX	70,930,299	70,180,000	78,801
92556H-AD-9	VIACOMCBS INC		05/12/2020	DEUTSCHE BANK SECURITIES INC	XXX	27,270,600	28,000,000	
92838@-AA-1	VISTA RIDGE LLC		11/19/2020	JPMORGAN SECURITIES INC	XXX	15,000,000	15,000,000	
92940P-AG-9	WRKCO INC		06/01/2020	WELLS FARGO	XXX	4,090,324	4,100,000	
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		09/18/2020	CITIGROUP GLOBAL MARKETS	XXX	4,452,030	4,000,000	65,600

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931427-AR-9	WALGREENS BOOTS ALLIANCE INC		10/06/2020	CITIGROUP GLOBAL MARKETS	XXX	6,452,446	6,050,000	99,245
931427-AT-5	WALGREENS BOOTS ALLIANCE INC		10/01/2020	VARIOUS	XXX	112,816,488	112,800,000	34,850
93363C-AB-5	WAMU 2006-AR7 2A		12/04/2020	CAPITALIZED INTEREST	XXX	870	870	
93936N-AE-3	WMALT_07-4		01/02/2020	CAPITALIZED INTEREST	XXX	749,921	749,921	
94354K-AA-8	WAAV 2019-1 A		12/18/2020	VARIOUS	XXX	8,856,233	9,493,274	8,199
94984G-AA-5	WFMBS 2006-AR12 1A		12/01/2020	MFGI	XXX	36,370	38,691	6
95058X-AC-2	WEN 2015-1A A23		04/06/2020	BARCLAYS CAPITAL INC	XXX	2,160,120	2,196,500	6,311
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM		11/24/2020	MORGAN STANLEY & CO LLC	XXX	3,075,504	2,400,000	57,775
95829T-AA-3	WSTGRP 6.75 3/57		05/18/2020	VARIOUS	XXX	2,759,795	1,946,924	22,686
96208T-AA-2	WEX INC		11/16/2020	GOLDMAN SACHS & CO	XXX	7,742,350	7,700,000	108,709
962166-BT-0	WEYERHAEUSER COMPANY		08/10/2020	CROSSROADS	XXX	813,678	600,000	6,760
962166-BY-9	WEYERHAEUSER COMPANY		03/26/2020	GOLDMAN SACHS & CO	XXX	19,201,650	19,500,000	
963320-AX-4	WHIRLPOOL CORPORATION		06/04/2020	VARIOUS	XXX	22,317,386	22,340,000	10,075
96812W-AA-3	WILDLIFE CONSERVATION SOCIETY NY		11/16/2020	CITIGROUP GLOBAL MARKETS INC	XXX	11,841,860	12,000,000	106,308
969268-DN-8	CA WILLIAM S HART UHSD 2020		12/10/2020	STIFEL NICOLAUS	XXX	3,950,000	3,950,000	
96950F-AF-1	WILLIAMS PARTNERS LP		12/17/2020	VARIOUS	XXX	15,925,556	12,600,000	156,432
96950F-AN-4	WILLIAMS COMPANIES INC		09/17/2020	CANTR	XXX	5,549,561	4,755,000	12,125
97263C-AA-9	WILTON RE LTD		10/15/2020	CREDIT SUISSE FIRST BOSTON	XXX	71,500,000	71,500,000	
974153-AB-4	WSTOP 2020-1A A2		10/29/2020	BARCLAYS CAPITAL INC	XXX	15,552,949	15,550,000	39
978097-AF-0	WOLVERINE WORLD WIDE INC		05/06/2020	JPMORGAN SECURITIES INC	XXX	6,000,000	6,000,000	
97988A-AL-3	WDMNT 2017-3A A1R		02/20/2020	CITIGROUP GLOBAL MARKETS	XXX	54,000,000	54,000,000	
97988W-AJ-0	WDMNT 2020-7A C		11/20/2020	CITIGROUP GLOBAL MARKETS	XXX	1,150,000	1,150,000	
G2950*-12-5	AA INFRASTRUCTURE DEBT FUND 1 LLC		03/10/2020	VARIOUS	XXX	516,091	516,091	
BANOVA-YF-5	PK AIRFINANCE SUBORDINATED USD		06/23/2020	ALT	XXX	1,025,043	1,025,043	
BANOVU-VQ-0	TMCAT 2019-A A		12/11/2020	KBC	XXX	266,322	266,322	
BANOVU-VR-8	TMCAT 2019-A B		12/11/2020	VARIOUS	XXX	51,546	51,546	
BANOVU-VS-6	TMCAT 2019-A C		12/11/2020	VARIOUS	XXX	25,773	25,773	
BANOWW-F3-4	PK LIABILITY		07/22/2020	ALT	XXX	514,506	514,506	
BANOXQ-9P-4	STONE RIDGE FACILITY		06/24/2020	VARIOUS	XXX	7,361,118	7,361,118	
BANOYZ-BX-3	CERBERUS FSBA LEVERED LLC A-T		06/09/2020	NATIXIS CAPITAL MARKETS	XXX	1,994,000	2,000,000	
G0620B-AB-4	ATLSS 2014-1 A		02/18/2020	CAPITALIZED INTEREST	XXX	7,299	7,299	
G06816-AC-9	AVERY 2014-1X F		04/30/2020	CAPITALIZED INTEREST	XXX	85,870	85,870	
12695*-AA-3	CVS LEASE PASS THROUGH TRUST		05/30/2020	CAPITALIZED INTEREST	XXX	77,249	77,249	
03766#-AA-2	AASET 2014-1 AR		06/01/2020	CROSSROADS	XXX	1,653,506	1,997,711	4,524
30292*-AA-2	CTL - FBI BRONX TRUST 2018		02/28/2020	CAPITALIZED INTEREST	XXX	8,657	8,657	
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FUNDED		12/31/2020	CAPITALIZED INTEREST	XXX	56,945	56,945	
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		01/02/2020	GOLDMAN SACHS & CO	XXX	74,250,000	74,250,000	
BGH6CV-G5-3	SCA 2019-1 A		01/02/2020	GOLDMAN SACHS & CO	XXX	33,246,706	33,246,706	
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED		03/04/2020	VARIOUS	XXX	35,699,370	35,675,867	
BGH6JX-6H-7	EXTELL - DEER VALLEY RESORTS LEASE		09/18/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	38,500,000	38,500,000	
BGH6LP-G1-5	GOLDEN NUGGET (LANDRYS) 1L TL CL		04/08/2020	JEFFERIES & COMPANY INC	XXX	288,000	300,000	
BGH6LX-NT-9	DELOITTE LLP		04/23/2020	US BANCORP INVESTMENTS, INC	XXX	6,550,000	6,550,000	
BGH6LX-NU-6	DELOITTE LLP		04/23/2020	US BANCORP INVESTMENTS, INC	XXX	5,000,000	5,000,000	
BGH6M6-92-2	FINANCIAL INSTITUTION NOTE SECURITIZATIO		04/22/2020	BANK OF AMERICA	XXX	58,000,000	58,000,000	
BGH6NM-54-6	HARDWOOD FUNDING LLC		05/28/2020	US BANCORP INVESTMENTS, INC	XXX	5,000,000	5,000,000	
BGH6NX-ED-2	DELOITTE & TOUCHE USA LLP		11/16/2020	STNC	XXX	3,826,612	3,200,000	14,884
BGH6PF-Y8-8	DYAL III ISSUER A		06/11/2020	GOLDMAN SACHS & CO	XXX	64,459,428	64,459,428	
BGH6PL-E9-5	DYAL III ISSUER B		06/11/2020	GOLDMAN SACHS & CO	XXX	37,040,572	37,040,572	
BGH6RD-8R-8	SER 2020-XI-C TR CTF		07/17/2020	BANK OF AMERICA	XXX	22,250,000	22,250,000	
BGH6RD-8S-6	SER 2020-XI-D TR CTF		07/17/2020	BANK OF AMERICA	XXX	34,750,000	34,750,000	
BGH6RD-8T-4	SER 2020-XI-E TR CTF		07/17/2020	BANK OF AMERICA	XXX	26,250,000	26,250,000	
BGH6RD-8V-9	SER 2020-XI-F TR CTF		07/17/2020	BANK OF AMERICA	XXX	23,471,000	23,471,000	
BGH6RG-05-7	SER 2020-XI-J TR CTF		07/17/2020	BANK OF AMERICA	XXX	9,779,000	9,779,000	
BGH6RM-0H-8	RXR REALTY LLC		07/23/2020	GOLDMAN SACHS & CO	XXX	20,118,900	21,000,000	
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE		12/10/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	19,500,000	19,500,000	
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		08/11/2020	GOLDMAN SACHS & CO	XXX	117,000,000	117,000,000	
BGH6UL-ZA-3	MIDCAP SPV SR SEC TERM LOAN		09/22/2020	NOMURA INC	XXX	28,000,000	28,000,000	
BGH6VP-TE-2	TFI INTERNATIONAL INC		10/23/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	20,000,000	20,000,000	
BGH6VP-TM-4	TFI INTERNATIONAL INC		10/23/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	33,000,000	33,000,000	
BGH6VP-TN-2	TFI INTERNATIONAL INC		10/23/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	29,000,000	29,000,000	
BGH6WC-F8-8	LMH FEE II		11/20/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	47,500,000	47,500,000	
BGH6WK-9E-4	JRD HOLDINGS LLC		10/28/2020	BANK OF AMERICA	XXX	1,700,000	1,700,000	

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BGH6XY-HW-4	NATIONAL BASKETBALL ASSOCIATION		11/24/2020	BANK OF AMERICA	XXX	19,250,000	19,250,000	
BGH6XY-K4-2	NATIONAL BASKETBALL ASSOCIATION		11/24/2020	BANK OF AMERICA	XXX	25,100,000	25,100,000	
BGH6YJ-6W-8	LMH FEE II-2		12/07/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	3,000,000	3,000,000	
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		12/11/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	13,303,055	13,303,055	
BGH6ZN-PS-6	HS WILDCAT LLC		12/22/2020	CITIGROUP GLOBAL MARKETS	XXX	4,550,000	4,550,000	
BGH6ZS-CG-5	TANK HOLDINGS TLB 1L CL ADDON		12/18/2020	MORGAN STANLEY	XXX	1,723,750	1,750,000	
G2950*-AA-7	AA INFRASTRUCTURE DEBT FUND 1 LTD		12/16/2020	DIRECT	XXX	11,497,500	11,497,500	
U4034G-AA-1	GGBRBZ 4 1/4 01/21/30		02/20/2020	VARIOUS	XXX	3,696,863	3,510,000	36,706
00909D-AA-1	ACACN 2020-2 A	A	09/09/2020	CITIGROUP GLOBAL MARKETS	XXX	15,000,000	15,000,000	
11271L-AF-9	BROOKFIELD FINANCE INC	A	09/23/2020	BANK OF AMERICA	XXX	17,379,775	17,500,000	
18060T-AA-3	CLARIOS GLOBAL LP	A	05/13/2020	JPMORGAN SECURITIES INC	XXX	1,000,000	1,000,000	
29250N-AN-5	ENBRIDGE INC	A	10/02/2020	VARIOUS	XXX	4,688,150	4,600,000	36,100
29250N-BC-8	ENBRIDGE INC	A	12/16/2020	VARIOUS	XXX	8,898,325	8,565,000	81,684
89356B-AE-8	TRANSCANADA TRUST	A	12/23/2020	VARIOUS	XXX	15,539,846	14,600,000	262,485
BGH6JE-U0-9	AGNICO EAGLE MINES LTD	A	03/05/2020	TD SECURITIES LLC	XXX	11,000,000	11,000,000	
00131L-AK-1	AIA GROUP LTD	D	09/10/2020	VARIOUS	XXX	47,735,281	47,730,000	
001626-BC-3	ALM 2016-19A A2RB	D	02/21/2020	COUNTY SECURITIES	XXX	1,998,000	2,000,000	
001626-BE-9	ALM 2016-19A BR2	D	02/21/2020	COUNTY SECURITIES	XXX	6,200,000	6,200,000	
001626-BG-4	ALM 2016-19A CR2	D	02/21/2020	COUNTY SECURITIES	XXX	4,700,000	4,700,000	
00166D-AC-5	ALM 2020-1A SUB	D	02/05/2020	JPMORGAN SECURITIES INC	XXX	700,000	700,000	
00166F-AJ-5	ALM 2020-1A B	D	02/05/2020	JPMORGAN SECURITIES INC	XXX	4,800,000	4,800,000	
00166F-AL-0	ALM 2020-1A C	D	02/05/2020	JPMORGAN SECURITIES INC	XXX	3,900,000	3,900,000	
008511-AE-7	AGL 2020-7A B	D	08/10/2020	BARCLAYS	XXX	500,000	500,000	
008511-AG-2	AGL 2020-7A C	D	08/10/2020	BARCLAYS	XXX	300,000	300,000	
008511-AJ-6	AGL 2020-7A D	D	08/10/2020	BARCLAYS	XXX	300,000	300,000	
009279-AC-4	AIRBUS GROUP SE	D	11/25/2020	STIFEL NICOLAUS	XXX	3,421,710	3,000,000	16,458
00928Q-AT-8	AIRCASTLE LTD	D	11/09/2020	VARIOUS	XXX	11,636,726	11,685,000	23,513
013822-AE-1	ALCOA NEDERLAND HOLDING BV	D	07/08/2020	JPMORGAN SECURITIES INC	XXX	44,000,000	44,000,000	
01609W-AR-3	ALIBABA GROUP HOLDING LTD	D	01/03/2020	JANE	XXX	603,725	520,000	2,535
01882Q-AA-8	ALLIANZ SE	D	11/10/2020	CITIGROUP GLOBAL MARKETS	XXX	26,453,968	26,450,000	
03330P-AJ-8	ANCHF 2018-5A BR	D	09/17/2020	GRCM	XXX	2,000,000	2,000,000	
034863-AR-1	ANGLO AMERICAN CAPITAL PLC	D	06/24/2020	JEFFERIES & COMPANY INC	XXX	361,543	325,000	3,259
034863-AV-2	ANGLO AMERICAN CAPITAL PLC	D	06/29/2020	VARIOUS	XXX	25,600,708	25,550,000	7,391
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	D	07/01/2020	VARIOUS	XXX	45,022,090	41,253,000	265,175
034863-AX-8	ANGLO AMERICAN CAPITAL PLC	D	09/08/2020	GOLDMAN SACHS & CO	XXX	3,468,325	3,500,000	
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	D	09/09/2020	VARIOUS	XXX	8,081,880	8,150,000	236
03512T-AE-1	ANGSJ 3 3/4 10/01/30	D	09/30/2020	VARIOUS	XXX	4,059,353	4,030,000	156
03665J-AE-8	ANTR 2017-1A C	D	03/10/2020	DIRECT	XXX	4,835,770	5,000,000	33,477
03665J-AG-3	ANTR 2017-1A D	D	03/10/2020	DIRECT	XXX	6,664,483	7,000,000	57,349
03718N-AA-4	ANTOLN 2 3/8 10/14/30	D	10/08/2020	CITIGROUP GLOBAL MARKETS LTD	XXX	752,335	755,000	
03835V-AH-9	APTIV PLC	D	09/24/2020	VARIOUS	XXX	4,602,457	4,020,000	70,629
04018B-AE-7	ARES 2020-55A C	D	10/26/2020	CITIGROUP	XXX	503,250	500,000	657
05072L-AA-3	AUDAX 2020-1A A	D	02/06/2020	WELLS FARGO	XXX	3,979,992	4,000,000	
05072L-AC-9	AUDAX 2020-1A B	D	02/06/2020	WELLS FARGO	XXX	1,000,000	1,000,000	
05072L-AE-5	AUDAX 2020-1A C	D	02/06/2020	WELLS FARGO	XXX	1,000,000	1,000,000	
05072L-AG-0	AUDAX 2020-1A D	D	02/06/2020	WELLS FARGO	XXX	1,000,000	1,000,000	
052528-AM-8	AUST & NZ BANKING GROUP	D	11/17/2020	VARIOUS	XXX	38,810,101	38,750,000	
05523R-AE-7	BAE SYSTEMS PLC	D	09/09/2020	VARIOUS	XXX	37,067,776	37,450,000	
05523R-AF-4	BAE SYSTEMS PLC	D	09/16/2020	VARIOUS	XXX	2,271,128	2,285,000	57
05565A-HN-6	BNP PARIBAS SA	D	10/02/2020	VARIOUS	XXX	9,849,725	9,250,000	14,354
05565A-LQ-4	BNP PARIBAS SA	D	12/16/2020	VARIOUS	XXX	3,806,625	3,815,000	47,648
05565Q-DV-7	BP CAPITAL MARKETS PLC	D	07/10/2020	VARIOUS	XXX	101,161,515	100,767,000	25,116
06326B-AA-7	BANK LEUMI LE-ISRAEL BM	D	01/22/2020	CITIGROUP GLOBAL MARKETS	XXX	2,000,000	2,000,000	
06762C-AJ-7	BABSN 2020-2A D	D	09/29/2020	MORGAN STANLEY	XXX	1,000,000	1,000,000	
09075J-AE-9	BGCLO..19A	D	10/28/2020	JPMORGAN SECURITIES INC	XXX	1,195,500	1,200,000	4,801
10552T-AH-0	BRFSBZ 5 3/4 09/21/50	D	09/16/2020	CITIGROUP GLOBAL MARKETS LTD	XXX	781,064	795,000	
11042T-AA-1	BRITISH AIR 18-1 AA PTT	D	05/15/2020	VARIOUS	XXX	1,231,005	1,366,924	8,513
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	12/23/2020	VARIOUS	XXX	13,047,875	12,950,000	4,132
12482N-AA-9	CBAM..19-10A	D	04/22/2020	SGNY	XXX	955,000	1,000,000	360
12807C-AA-1	CAI 2020-1A A	D	09/01/2020	WELLS FARGO	XXX	81,981,476	82,000,000	
151191-BD-4	CELARA 5 1/2 11/02/47	D	02/19/2020	CITIGROUP GLOBAL MARKETS LTD	XXX	759,863	690,000	11,490
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA	D	11/30/2020	VARIOUS	XXX	11,191,600	11,080,000	215,762

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151290-BW-2	CEMEX 7 3/8 06/05/27	D	06/02/2020	CITIGROUP GLOBAL MARKETS LTD	XXX	663,000	663,000	
15672A-AA-0	CERB 2017-1A A	D	04/28/2020	STIFL	XXX	1,652,442	1,723,089	1,989
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH	D	10/08/2020	JPMORGAN SECURITIES INC	XXX	4,900,000	4,900,000	
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	D	09/10/2020	MORGAN STANLEY	XXX	488,542	393,000	3,015
225313-AL-9	CREDIT AGRICOLE SA	D	10/06/2020	VARIOUS	XXX	10,027,875	9,250,000	20,148
225401-AP-3	CREDIT SUISSE GROUP AG	D	03/27/2020	CREDIT SUISSE FIRST BOSTON	XXX	15,000,000	15,000,000	
22845X-AJ-9	CRNPT 2018-4A C	D	01/10/2020	BNPP	XXX	965,000	1,000,000	9,128
23330J-AC-5	DP WORLD PLC	D	11/24/2020	VARIOUS	XXX	15,078,950	14,625,000	185,474
25255C-AA-0	DCF 2020-3A A	D	09/16/2020	GRCM	XXX	5,225,000	5,225,000	
25255C-AC-6	DCF 2020-3A B	D	09/16/2020	GRCM	XXX	3,950,000	3,950,000	
25255C-AE-2	DCF 2020-3A C	D	09/16/2020	GRCM	XXX	1,000,000	1,000,000	
25255C-AG-7	DCF 2020-3A D	D	09/16/2020	GRCM	XXX	1,000,000	1,000,000	
279158-AE-9	ECOPET 7 3/8 09/18/43	D	04/27/2020	JEFFERIES INT'L LTD	XXX	1,269,450	1,260,000	10,583
279158-AN-9	ECOPETROL SA	D	09/30/2020	VARIOUS	XXX	4,955,810	4,420,000	75,533
29001L-AG-6	ELMW2 2019-2A C	D	12/16/2020	CREDIT SUISSE FIRST BOSTON	XXX	753,750	750,000	3,833
29082H-AB-8	EMBRBZ 5.4 02/01/27	D	05/19/2020	VARIOUS	XXX	1,632,000	1,920,000	29,160
29246Q-AE-5	EMPRESA DE TRANSPORTE DE PASAJEROS	D	09/25/2020	VARIOUS	XXX	9,005,821	7,870,000	52,350
30257W-AA-4	FAGE INTL / FAGE USA	D	04/01/2020	MIZUHO SECURITIES USA INC	XXX	1,282,500	1,500,000	11,250
31489Q-AB-0	FERGUSON FINANCE PLC	D	05/28/2020	VARIOUS	XXX	6,687,318	6,710,000	
35807Q-AB-6	FRESNILLO PLC	D	09/29/2020	CITIGROUP GLOBAL MARKETS	XXX	1,960,100	2,000,000	
36321P-AA-8	GALAXY PIPELINE ASSETS	D	10/27/2020	HSBC SECURITIES, INC.	XXX	800,000	800,000	
36321P-AB-6	ADGLXY 2 5/8 03/31/36	D	10/27/2020	CITIGROUP GLOBAL MARKETS LTD	XXX	1,120,000	1,120,000	
36321P-AC-4	GALAXY PIPELINE ASSETS	D	12/02/2020	VARIOUS	XXX	110,375,500	110,350,000	1,571
38174B-AN-5	GOCAP 2015-22A BR	D	01/07/2020	WELLS FARGO	XXX	973,750	1,000,000	7,702
39729R-AB-4	GRNPK 18-1A	D	04/22/2020	SGNY	XXX	479,125	500,000	279
40049J-AZ-0	TELVIS 6 5/8 01/15/40	D	12/02/2020	GOLDMAN SACHS INT'L	XXX	4,077,000	3,000,000	76,740
40049J-BE-6	TELVIS 5 1/4 05/24/49	D	12/02/2020	VARIOUS	XXX	5,511,273	4,500,000	37,888
404280-AT-6	HSBC HOLDINGS PLC	D	11/24/2020	VARIOUS	XXX	13,526,085	12,655,000	263,471
404280-CF-4	HSBC HOLDINGS PLC	D	03/25/2020	HSBC SECURITIES, INC.	XXX	6,991,250	7,000,000	
404280-CN-7	HSBC HOLDINGS PLC	D	12/11/2020	VARIOUS	XXX	2,767,650	2,760,000	
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV	D	11/24/2020	VARIOUS	XXX	14,182,700	13,535,000	47,453
456829-AC-4	IENOVA 4 3/4 01/15/51	D	12/02/2020	VARIOUS	XXX	21,909,005	22,530,000	110,493
48244X-AA-0	KDAC 2017-1A A	D	10/13/2020	CREDIT SUISSE FIRST BOSTON	XXX	466,598	533,255	
48275P-AA-9	KREF 2018-FL1 A	D	08/05/2020	JPMORGAN SECURITIES INC	XXX	755,438	765,000	572
53946M-AA-5	LNCR 2018-CRE1 A	D	08/27/2020	JPMORGAN SECURITIES INC	XXX	1,778,881	1,788,944	1,027
54988L-AB-2	LUKOIL 3 7/8 05/06/30	D	04/28/2020	CITIGROUP GLOBAL MARKETS LTD	XXX	3,300,000	3,300,000	
556079-AC-5	MACQUARIE BANK LTD	D	11/12/2020	CROSSROADS	XXX	1,549,934	1,450,000	24,085
59284B-AD-0	MEXICHEM SAB DE CV	D	12/16/2020	HSSUS	XXX	3,780,000	2,800,000	46,725
59284B-AG-3	ORBIA ADVANCE CORPORATION SAB DE CV	D	11/09/2020	VARIOUS	XXX	11,721,000	10,410,000	166,829
60284M-AB-8	MINERA MEXICO SA DE CV	D	09/30/2020	BTIG, LLC	XXX	1,844,500	1,700,000	14,025
61481Q-AB-5	MONTPELIER RE HOLDINGS LTD	D	12/21/2020	HILL	XXX	64,274	60,000	533
62951C-AP-7	NZCG 2015-1A A2R	D	01/06/2020	BNPP	XXX	982,500	1,000,000	4,141
64755R-AL-7	NMC CLO-1A D	D	10/05/2020	WELLS FARGO	XXX	1,000,000	1,000,000	
65120F-AE-4	NEWCREST FINANCE PTY LTD	D	05/08/2020	VARIOUS	XXX	62,143,730	62,450,000	
654744-AD-3	NISSAN MOTOR CO LTD	D	11/10/2020	VARIOUS	XXX	10,939,575	10,850,000	8,070
67091Y-AJ-3	OCP 15-9A	D	04/22/2020	ROBERT W BAIRD & CO INC	XXX	552,404	563,678	285
67400F-AG-6	OAKCL 2018-1A B	D	01/10/2020	NOMURA SECURITIES	XXX	1,000,500	1,000,000	9,954
67401U-AJ-6	OAKCL 2019-2A B2	D	10/22/2020	COUNTY SECURITIES	XXX	3,015,000	3,000,000	4,858
69356A-AG-7	PPMC 2020-4A C	D	10/09/2020	COUNTY SECURITIES	XXX	1,000,000	1,000,000	
69356A-AJ-1	PPMC 2020-4A D	D	10/09/2020	COUNTY SECURITIES	XXX	1,000,000	1,000,000	
69370P-AE-1	PERTAMINA PERSERO PT	D	09/25/2020	VARIOUS	XXX	9,071,000	8,400,000	63,659
70213B-AC-5	PARTNERRE FINANCE B LLC	D	09/17/2020	WELLS FARGO	XXX	31,050,000	31,050,000	
71654Q-CB-6	PEMEX 6 7/8 08/04/26	D	05/11/2020	VARIOUS	XXX	1,587,975	1,920,000	34,318
71654Q-CP-5	PEMEX 6 1/2 01/23/29	D	04/28/2020	MORGAN STANLEY & CO. INTERNATI	XXX	414,000	600,000	10,508
716743-AR-0	PETRONAS CAPITAL LTD	D	04/28/2020	BTIG, LLC	XXX	546,100	500,000	569
74365P-AD-0	PRXNA 4.027 08/03/50	D	08/03/2020	CITIGROUP GLOBAL MARKETS LTD	XXX	625,000	625,000	
74728G-AE-0	QBE INSURANCE GROUP LTD	D	05/12/2020	VARIOUS	XXX	20,972,013	20,800,000	979
74980E-AG-3	RRAM 2019-7A A2	D	01/02/2020	BANK OF AMERICA MERRILL LYNCH	XXX	1,000,000	1,000,000	
74980E-AJ-7	RRAM 2019-7A B	D	01/02/2020	BANK OF AMERICA MERRILL LYNCH	XXX	3,000,000	3,000,000	
74980E-AL-2	RRAM 2019-7A C1	D	01/02/2020	BANK OF AMERICA MERRILL LYNCH	XXX	2,500,000	2,500,000	
74980E-AN-8	RRAM 2019-7A C2	D	01/02/2020	BANK OF AMERICA MERRILL LYNCH	XXX	1,000,000	1,000,000	
74980F-AL-9	RRAM 2020-8A B	D	02/18/2020	BNPP	XXX	2,000,000	2,000,000	

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74980F-AN-5	RRAM 2020-8A C	D	02/18/2020	BNPP	XXX	2,000,000	2,000,000	
75102X-AA-4	RAIZBZ 5.3 01/20/27	D	07/01/2020	JLN	XXX	1,245,216	1,200,000	29,503
77341G-AC-4	ROCKT 2019-2A B	D	03/10/2020	DIRECT	XXX	960,000	1,000,000	2,114
78109Q-AG-3	RRAM 2017-2A B	D	01/06/2020	DEUTSCHE BANK SECURITIES INC	XXX	987,500	1,000,000	9,447
78110F-AC-3	RRAM 2020-9A A2A	D	04/09/2020	NATIXIS CAPITAL MARKETS	XXX	490,000	500,000	
78110F-AE-9	RRAM 2020-9A A2B	D	04/09/2020	NATIXIS CAPITAL MARKETS	XXX	2,205,000	2,250,000	
78110F-AG-4	RRAM 2020-9A B	D	04/09/2020	NATIXIS CAPITAL MARKETS	XXX	1,176,000	1,200,000	
78434T-AC-2	SCFF 2020-1A A2A	D	04/17/2020	NATIXIS CAPITAL MARKETS	XXX	550,760	560,000	
78434T-AE-8	SCFF 2020-1A A2B	D	04/17/2020	NATIXIS CAPITAL MARKETS	XXX	1,308,055	1,330,000	
78434T-AG-3	SCFF 2020-1A B	D	04/17/2020	NATIXIS CAPITAL MARKETS	XXX	491,750	500,000	
804133-AB-2	SAUDI ELECTRICITY GLOBAL SUKUK CO	D	12/17/2020	VARIOUS	XXX	13,300,025	11,225,000	128,029
822582-CH-3	SHELL INTERNATIONAL FINANCE BV	D	09/10/2020	RBC DAIN RAUSCHER	XXX	37,601,900	35,000,000	502,396
82460E-AN-0	SHNHAN 4 04/23/29	D	02/19/2020	VARIOUS	XXX	3,023,578	2,760,000	35,987
83012D-AD-5	SIXST 2020-16A C	D	10/05/2020	JPMLLC	XXX	1,700,000	1,700,000	
83012D-AE-3	SIXST 2020-16A D	D	10/05/2020	JPMLLC	XXX	2,000,000	2,000,000	
83368R-AZ-5	SOCIETE GENERALE	D	12/07/2020	SG AMERICAS SECURITIES, LLC	XXX	650,000	650,000	
853254-BS-8	STANDARD CHARTERED PLC	D	03/26/2020	BANK OF AMERICA	XXX	18,000,000	18,000,000	
853254-BV-1	STANDARD CHARTERED PLC	D	10/06/2020	MORGAN STANLEY	XXX	420,000	420,000	
86964W-AH-5	SUZANO 5 01/15/30	D	06/17/2020	VARIOUS	XXX	12,211,835	11,850,000	195,729
86964W-AJ-1	SUZANO 3 3/4 01/15/31	D	09/10/2020	MERRILL LYNCH INT'L LTD	XXX	796,392	810,000	
87271R-AA-7	TIA..17-1A	D	04/30/2020	MORGAN STANLEY & CO LLC	XXX	272,025	279,000	262
88032W-AV-8	TENCENT HOLDINGS LTD	D	12/16/2020	RBCMK	XXX	3,971,655	3,800,000	4,185
88032X-AW-4	TENCNT 3.29 06/03/60	D	12/02/2020	VARIOUS	XXX	7,336,607	6,930,000	28,023
88034Q-AC-1	TENGIZ 3 1/4 08/15/30	D	07/15/2020	J.P. MORGAN SECURITIES INC	XXX	1,177,374	1,190,000	
898339-AA-4	FUNOTR 4.869 01/15/30	D	07/15/2020	MERRILL LYNCH INT'L LTD	XXX	1,108,221	1,115,000	754
898339-AB-2	FIBRA UNO	D	12/10/2020	VARIOUS	XXX	11,484,945	11,625,000	273,212
961214-EQ-2	WESTPAC BANKING CORP	D	11/09/2020	JPMORGAN SECURITIES INC	XXX	5,650,000	5,650,000	
97988A-AN-9	WDMNT 2017-3A A2R	D	02/20/2020	CITIGROUP GLOBAL MARKETS	XXX	3,000,000	3,000,000	
97988A-AQ-2	WDMNT 2017-3A BR	D	02/20/2020	CITIGROUP GLOBAL MARKETS	XXX	3,750,000	3,750,000	
97988A-AS-8	WDMNT 2017-3A CR	D	02/20/2020	CITIGROUP GLOBAL MARKETS	XXX	5,000,000	5,000,000	
97988A-AU-3	WDMNT 2017-3A DR	D	02/20/2020	CITIGROUP GLOBAL MARKETS	XXX	1,800,000	1,800,000	
A35155-AB-5	KLAB 7 04/03/49	D	09/04/2020	VARIOUS	XXX	2,331,600	2,010,000	60,678
A8372T-AC-2	SUZANO 7 03/16/47	D	12/02/2020	VARIOUS	XXX	10,146,000	8,130,000	191,584
G0680X-AA-5	AVERY POINT III CLO LTD 0.0 18JAN25	D	10/30/2020	CAPITALIZED INTEREST	XXX	168,066	168,066	
G0685*-AA-3	AVOLON 2017-2 SECURED NOTES	D	07/21/2020	CAPITALIZED INTEREST	XXX	29,339	29,339	
BGH5AM-FF-6	TELENET FINANCE LUX NOTE	D	04/06/2020	DEUTSCHE BANK SECURITIES INC	XXX	2,692,500	2,800,000	35,353
BGH6MJ-62-7	BILB 3A B	B	05/05/2020	CITIGROUP GLOBAL MARKETS	XXX	6,412,352	7,336,865	
BGH6MJ-68-4	BILB 3A C	B	05/05/2020	CITIGROUP GLOBAL MARKETS	XXX	3,816,954	4,524,400	
BGH6QC-WH-6	KONINKLIJKE VOPAK NV	D	07/01/2020	MIZUHO SECURITIES USA INC	XXX	3,000,000	3,000,000	
BGH6QC-WN-3	KONINKLIJKE VOPAK NV	D	07/01/2020	MIZUHO SECURITIES USA INC	XXX	3,000,000	3,000,000	
BGH6QC-XB-8	VOPAK NV SUB NT SER B	D	07/01/2020	MIZUHO SECURITIES USA INC	XXX	23,000,000	23,000,000	
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC	D	08/21/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	235,536,790	237,724,090	
G0066R-AC-8	ABQKQD 3 1/8 09/24/24	D	04/30/2020	J.P. MORGAN SECURITIES INC	XXX	597,000	600,000	2,083
G01088-AJ-5	ADCBUH 4 1/2 03/06/23	D	02/20/2020	SMBC NIKKO CAPITAL MARKETS LIM	XXX	2,975,000	2,800,000	58,800
G0457F-AC-1	ARCO 5 7/8 04/04/27	D	04/30/2020	HSBC HOLDINGS PLC	XXX	846,000	900,000	4,406
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC	D	09/24/2020	DIRECT	XXX	54,290,006	54,994,006	
G2019U-AM-3	COMQAT 5 05/24/23	D	02/19/2020	VARIOUS	XXX	4,531,798	4,200,000	48,883
G2037*-AJ-5	CHANEL LTD	D	10/02/2020	SOCG	XXX	2,000,000	2,000,000	
G2037*-AK-2	CHANEL LTD	D	10/02/2020	SOCG	XXX	2,000,000	2,000,000	
G2037*-AL-0	CHANEL LTD	D	10/02/2020	SOCG	XXX	2,000,000	2,000,000	
G2037*-AM-8	CHANEL LTD	D	10/02/2020	SOCG	XXX	2,000,000	2,000,000	
G2440J-AG-0	GGBRBZ 7 1/4 04/16/44	D	12/07/2020	VARIOUS	XXX	9,410,363	6,810,000	100,141
G24524-AY-9	COGARD 7 1/4 04/08/26	D	05/05/2020	MIZUHO INTERNATIONAL PLC	XXX	837,135	810,000	4,731
G24524-BA-0	COGARD 6.15 09/17/25	D	05/06/2020	UBS	XXX	842,100	840,000	7,319
G24524-BF-9	COGARD 4.8 08/06/30	D	12/02/2020	GOLDMAN SACHS INT'L	XXX	3,013,170	2,820,000	44,368
G28288-AD-3	DPWDU 3.7495 01/30/30	D	02/18/2020	MERRILL LYNCH INT'L LTD	XXX	748,125	750,000	1,562
G371E7-2B-2	FRESLN 4 1/4 10/02/50	D	12/02/2020	J.P. MORGAN SECURITIES INC	XXX	3,013,200	2,790,000	20,421
G463PS-AE-4	HRINTH 4 3/4 04/27/27	D	02/18/2020	VARIOUS	XXX	2,979,570	2,720,000	39,298
G463PS-AK-0	HRINTH 4.95 11/07/47	D	09/11/2020	VARIOUS	XXX	5,242,033	4,590,000	74,003
G5635P-AK-5	LNGFOR 3.95 09/16/29	D	05/06/2020	UBS	XXX	1,709,550	1,740,000	9,928
G5825A-AB-8	MRFGBZ 6 7/8 01/19/25	D	05/04/2020	VARIOUS	XXX	852,000	900,000	17,990
G5S64M-AB-2	MAFUAE 4 3/4 05/07/24	D	02/19/2020	BNP PARIBAS SECURITIES SERVICE	XXX	2,916,000	2,700,000	37,050

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G84640-AB-0	NLMKRU 4.7 05/30/26	D	02/18/2020	VARIOUS	XXX	3,009,890	2,740,000	27,187
G87602-AA-9	TENGIZ 4 08/15/26	D	05/11/2020	VARIOUS	XXX	3,683,825	3,550,000	63,022
G8762F-AB-6	TERMOC 7 7/8 01/30/29	D	06/01/2020	J.P. MORGAN SECURITIES INC.	XXX	1,346,775	1,290,000	19,550
G9884T-AR-2	YUZHOU 7 3/8 01/13/26	D	06/22/2020	VARIOUS	XXX	909,975	990,000	32,585
L48008-AA-1	HIDRVS 5.95 01/24/25	D	05/20/2020	VARIOUS	XXX	1,667,715	1,800,000	31,723
L6401P-AF-0	BEEFBZ 6 1/2 09/20/26	D	05/07/2020	VARIOUS	XXX	1,109,663	1,140,000	9,398
L8800M-AJ-2	CHMFRU 3.15 09/16/24	D	02/10/2020	CREDIT SUISSE SECURITIES (EUR)	XXX	2,219,250	2,200,000	28,105
L95806-AA-0	USIM 5 7/8 07/18/26	D	05/05/2020	MERRILL LYNCH INT'L LTD.	XXX	837,000	930,000	16,543
M28505-AF-8	DPWDU 4.7 09/30/49	D	02/18/2020	VARIOUS	XXX	3,684,428	3,594,000	65,320
M5R07D-AG-5	ICLIT 6 3/8 05/31/38	D	04/30/2020	VARIOUS	XXX	1,672,500	1,500,000	41,066
M8237R-AA-2	ARAMCO 4 1/4 04/16/39	D	02/20/2020	VARIOUS	XXX	4,468,350	3,990,000	58,705
M8903B-AS-1	TCELLT 5.8 04/11/28	D	05/19/2020	CITIGROUP GLOBAL MARKETS LTD.	XXX	846,000	900,000	5,800
M9T40N-AS-6	TURKTI 6 7/8 02/28/25	D	08/10/2020	VARIOUS	XXX	1,425,563	1,410,000	30,703
N1384F-AA-3	BHARTI 5 1/8 03/11/23	D	06/26/2020	MIZUHO INTERNATIONAL PLC.	XXX	1,258,800	1,200,000	18,621
N15516-AE-2	BRASKM 5 7/8 01/31/50	D	09/03/2020	VARIOUS	XXX	5,704,928	5,880,000	45,164
N30420-AA-6	EQPTRC 4 1/4 11/03/26	D	04/27/2020	MIZUHO INTERNATIONAL PLC.	XXX	2,367,750	2,460,000	51,113
N57445-AA-1	MINCAP 4 5/8 08/10/30	D	06/22/2020	STIFEL NICOLAUS EUROPE LIMITED.	XXX	918,450	900,000	15,494
N57445-AB-9	MINCAP 5 5/8 08/10/37	D	12/04/2020	VARIOUS	XXX	9,887,510	9,270,000	144,159
N8133N-AA-5	SIGMA 4 7/8 03/27/28	D	02/20/2020	VARIOUS	XXX	2,940,898	2,650,000	50,910
P0156P-AC-3	ALFAA 6 7/8 03/25/44	D	09/08/2020	VARIOUS	XXX	4,553,475	3,870,000	118,852
P01703-AC-4	ALPEKA 4 1/4 09/18/29	D	02/18/2020	VARIOUS	XXX	2,938,800	2,800,000	48,851
P09252-AM-2	BANBOG 4 3/8 08/03/27	D	02/18/2020	VARIOUS	XXX	4,490,550	4,170,000	6,573
P12651-AB-4	BANCOG 4 1/8 08/07/27	D	02/18/2020	J.P. MORGAN SECURITIES INC.	XXX	3,024,775	2,810,000	4,048
P13296-AM-3	BINBUR 4 3/8 04/11/27	D	02/19/2020	ZUERCHER KANTONALBANK.	XXX	1,284,000	1,200,000	18,958
P2195V-AP-0	CELARA 4 1/4 04/30/29	D	02/18/2020	VARIOUS	XXX	2,966,950	2,860,000	35,428
P2195V-AQ-8	CELARA 5 1/2 04/30/49	D	12/02/2020	CXN	XXX	354,375	300,000	1,558
P2195V-AS-4	CELARA 5.15 01/29/50	D	12/03/2020	VARIOUS	XXX	5,237,835	4,860,000	32,454
P2205J-AL-4	CENSUD 6 5/8 02/12/45	D	09/25/2020	VARIOUS	XXX	2,868,225	2,400,000	18,473
P2205J-AQ-3	CENSUD 4 3/8 07/17/27	D	06/25/2020	VARIOUS	XXX	2,704,410	2,700,000	47,578
P29853-AA-9	COMENG 6 3/8 04/24/35	D	12/09/2020	VARIOUS	XXX	6,450,502	5,703,570	84,229
P3100S-AC-8	MABEMX 5.6 10/23/28	D	05/29/2020	VARIOUS	XXX	3,092,999	3,000,000	35,785
P3691N-BF-6	LIVEPL 3 7/8 10/06/26	D	05/06/2020	VARIOUS	XXX	3,848,850	3,780,000	44,285
P40070-AB-3	FENIPE 4.317 09/20/27	D	10/02/2020	VARIOUS	XXX	3,734,360	3,657,353	50,960
P47718-AE-4	GLBACO 5 1/4 04/16/29	D	02/20/2020	VARIOUS	XXX	3,640,706	3,300,000	58,745
P47773-AN-9	GLOPAR 4.843 06/08/25	D	05/21/2020	VARIOUS	XXX	1,677,750	1,800,000	40,681
P55409-AA-7	PENOMX 4.15 09/12/29	D	02/18/2020	VARIOUS	XXX	4,461,400	4,180,000	75,811
P55409-AB-5	PENOMX 5.65 09/12/49	D	12/03/2020	VARIOUS	XXX	4,717,500	3,900,000	93,696
P55409-AC-3	PENOMX 4 3/4 08/06/50	D	12/02/2020	VARIOUS	XXX	5,239,410	4,680,000	72,865
P56145-AB-4	IENOVA 4 7/8 01/14/48	D	12/07/2020	BANCO BILBAO VIZCAYA ARGENTARI	XXX	1,304,400	1,200,000	23,563
P56145-AC-2	INFRAESTRUCTURA ENERGETICA NOVA SA	D	12/10/2020	VARIOUS	XXX	6,300,000	6,300,000	21,731
P57908-AF-5	ORBIA 5 7/8 09/17/44	D	12/04/2020	VARIOUS	XXX	3,781,455	3,159,000	78,064
P57908-AH-1	ORBIA 5 1/2 01/15/48	D	12/09/2020	JEFFERIES INT'L LTD.	XXX	5,550,900	4,680,000	103,015
P58072-AL-6	CMPCCI 4 3/8 04/04/27	D	02/20/2020	VARIOUS	XXX	2,096,358	1,932,000	32,200
P7922T-AA-7	PROMIG 3 3/4 10/16/29	D	10/01/2020	VARIOUS	XXX	1,918,200	1,920,000	30,988
P82290-AR-1	BFALA 3 3/4 10/30/27	D	02/19/2020	PERSHING LLC.	XXX	942,750	900,000	10,406
P8718A-AM-8	SQM 4 1/4 01/22/50	D	09/08/2020	VARIOUS	XXX	3,539,475	3,240,000	16,614
P9401C-AA-0	FUNOTR 4.869 01/15/30	D	04/28/2020	HSBC HOLDINGS PLC.	XXX	1,530,000	1,800,000	25,562
P9401C-AB-8	FUNOTR 6.39 01/15/50	D	12/16/2020	VARIOUS	XXX	7,523,700	7,245,000	118,918
P9406G-AB-4	FUNOTR 6.95 01/30/44	D	09/02/2020	VARIOUS	XXX	1,911,788	1,830,000	22,854
P98088-AA-8	VOTORA 7 1/4 04/05/41	D	12/07/2020	HSBC HOLDINGS PLC.	XXX	6,520,963	4,859,000	62,446
P98118-AA-3	NEXA 5 3/8 05/04/27	D	05/05/2020	VARIOUS	XXX	1,662,750	1,800,000	403
V04008-AA-2	AZUPOE 5.65 12/24/24	D	04/28/2020	BARCLAYS BANK PLC.	XXX	813,450	870,000	29,493
V3855L-AA-7	GRNKEN 6 1/4 02/21/23	D	05/19/2020	VARIOUS	XXX	1,516,800	1,620,000	21,047
V6143X-AB-4	MTNSJ 6 1/2 10/13/26	D	05/20/2020	CITIGROUP GLOBAL MARKETS LTD.	XXX	2,547,750	2,580,000	12,041
V6277K-AA-2	NERGEN 6 02/13/22	D	05/07/2020	BARCLAYS BANK PLC.	XXX	692,500	750,000	10,167
X5151*-AJ-9	LANDSVIRKJUN	D	08/26/2020	ING BANK DIRECT	XXX	1,000,000	1,000,000	
Y00130-RW-9	ADSEZ 3 3/8 07/24/24	D	05/07/2020	GOLDMAN SACHS INT'L	XXX	1,624,500	1,800,000	18,056
Y39694-AA-5	INDYIJ 5 7/8 11/09/24	D	05/06/2020	UBS	XXX	514,500	600,000	17,527
Y51478-AA-6	LLPLCA 6 7/8 02/04/39	D	06/26/2020	VARIOUS	XXX	3,763,682	3,297,259	59,044
Y64606-AP-4	ONGCIN 3 3/8 12/05/29	D	02/17/2020	AUSTRALIA & NEW ZEALAND BANKIN	XXX	1,493,314	1,470,000	10,198
Y6S28S-AE-6	ONGCIN 4 5/8 07/15/24	D	02/12/2020	DEUTSCHE BANK SECURITIES INC.	XXX	782,616	727,000	2,709
Y7082R-HK-8	POWFIN 5 1/4 08/10/28	D	02/13/2020	VARIOUS	XXX	3,010,401	2,720,000	2,182

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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
Y7278T-AF-6	RPVIN 6.45 09/27/22	D	04/28/2020	VARIOUS	XXX	894,000	900,000	19,995
Y7S650-LE-7	RECLIN 4 5/8 03/22/28	D	02/11/2020	JEFFERIES INT'L LTD	XXX	1,491,700	1,400,000	25,360
Y93541-AJ-2	VNKRLE 3 1/2 11/12/29	D	02/18/2020	VARIOUS	XXX	4,482,914	4,420,000	40,602
ZR4199-17-3	ICBCAS 2 7/8 09/12/29	D	02/19/2020	BNP PARIBAS SECURITIES SERVICE	XXX	2,962,256	2,940,000	37,332
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						8,544,021,790	8,463,089,861	19,373,413
Bonds - Hybrid Securities								
Bonds - Parent, Subsidiaries, and Affiliates								
12635X-AA-3	CSCN 2016-AA A		08/27/2020	CAPITALIZED INTEREST	XXX	158,489	158,489	
12635X-AB-1	CSCN 2016-BA B		08/27/2020	CAPITALIZED INTEREST	XXX	1,793,030	1,793,030	
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A		07/15/2020	CAPITALIZED INTEREST	XXX	843,646	843,646	
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS B		07/15/2020	CAPITALIZED INTEREST	XXX	822,113	822,113	
40171G-AG-8	GUGG 2019-1A COMBO		12/31/2020	CAPITALIZED INTEREST	XXX	121,353	121,353	
5599999 - Bonds - Parent, Subsidiaries, and Affiliates						3,738,631	3,738,631	
Bonds - SVO Identified Funds								
Bonds - Subtotals - Unaffiliated Bank Loans								
032657-A*-9	ANALOGIC CORPORATION		12/31/2020	CAPITALIZED INTEREST	XXX	59,729	59,729	
BGH3ET-KW-9	BLUE RIBBON LLC TL 1L CL		06/09/2020	CREDIT SUISSE FIRST BOSTON	XXX	727,625	850,000	
89703F-AC-3	TRONAIR PARENT INC 1L TL		09/30/2020	CAPITALIZED INTEREST	XXX	15,152	15,152	
09578E-AB-8	BLUE NILE INC TL 1L		10/30/2020	CAPITALIZED INTEREST	XXX	50,550	50,550	
BGH4Z0-Q6-8	ILPEA PARENT INC 1L TLB		04/28/2020	PNC	XXX	911,950	970,000	
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL CL		05/15/2020	VARIOUS	XXX	11,316,124	12,858,639	
57888@-AC-9	MAVERICK BIDCO INC 1L TL		11/02/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	4,546,860	4,663,446	
BGH53L-63-3	DOMINION WEB SOLUTIONS REV FUNDED		12/29/2020	INTERNAL BROKER FOR BORROWING TL	XXX	155,769	155,769	
BGH578-GX-1	RECESS HOLDINGS(PLAYCORE) 1L TL CL		07/16/2020	CROSSROADS	XXX	588,200	680,000	
63937Y-AE-1	NAVISTAR INC TLB 1L CL		04/21/2020	JPMORGAN SECURITIES INC	XXX	282,000	300,000	
00439C-BC-7	ACCURIDE CORPORATION TLB 1L		01/13/2020	CAPITALIZED INTEREST	XXX	540	540	
BGH59L-9T-7	MDVIP LLC 1L TL CL		05/20/2020	JEFFERIES & COMPANY INC	XXX	209,250	225,000	
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		05/08/2020	CROSSROADS	XXX	353,626	400,000	
BGH5E3-YC-0	HIGHGATE 1L REVOLVER CL		03/17/2020	INTERNAL BROKER FOR BORROWING TL	XXX	5,000,000	5,000,000	
BGH5GY-JJ-2	PELICAN PRODUCTS INC 1L TLB CL		05/28/2020	MORGAN STANLEY	XXX	1,456,250	1,675,000	
BGH5KC-XL-4	LYONS MAGNUS (SIERRA) 1L TL CL		05/07/2020	RBC DAIN RAUSCHER	XXX	887,375	1,025,000	
BGH5KQ-JQ-8	ENDURANCE(EIG INVESTORS CORP)1L TL		05/06/2020	VARIOUS	XXX	933,500	1,000,000	
BGH5U2-R1-6	ENTRANS INT LLC 1L TL		05/19/2020	CREDIT SUISSE FIRST BOSTON	XXX	794,000	1,100,000	
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		08/10/2020	INTERNAL BROKER FOR BORROWING TL	XXX	2,063,300	2,063,300	
72813N-AU-9	PLAYPOWER INC 1L TLB CL		06/08/2020	CROSSROADS	XXX	102,600	120,000	
BGH642-ZB-2	API HOLDINGS III CORP 1L TLB CL		04/13/2020	RBC DAIN RAUSCHER	XXX	354,500	425,000	
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		11/20/2020	VARIOUS	XXX	7,298,643	7,538,119	
89078P-AJ-3	TOPPS COMPANY 1L FIRST OUT TL		10/23/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	7,681,372	7,798,347	
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		03/20/2020	INTERNAL BROKER FOR BORROWING TL	XXX	4,991,802	4,991,802	
BGH6C4-ZZ-6	GRANITE GENERATION LLC 1L TLB CL		04/14/2020	MORGAN STANLEY	XXX	190,000	200,000	
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL		01/23/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	8,437,667	8,500,000	
BGH6ES-6D-2	DOMINION (BOATS) 1L TL 3RD AMNDMNT		01/02/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	12,319,319	12,420,839	
BGH6FH-5D-6	ARCLINE FM HOLDINGS LLC 1L TL		01/17/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	10,501,130	10,720,909	
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED		10/14/2020	INTERNAL BROKER FOR BORROWING TL	XXX	357,364	357,364	
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		02/10/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	2,625,000	2,678,571	
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		11/25/2020	INTERNAL BROKER FOR BORROWING TL	XXX	75,000	75,000	
BGH6H9-CB-8	STANDARDAERO(DYNSTY)1L TLB1 CL		05/08/2020	CROSSROADS	XXX	213,229	250,000	
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		04/28/2020	INTERNAL BROKER FOR BORROWING TL	XXX	783,455	791,368	
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		02/27/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	8,964,226	9,100,737	
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		04/27/2020	CITIGROUP GLOBAL MARKETS	XXX	69,910,890	75,173,000	
BGH6MF-RA-4	DELTA AIR LINES 1L TLB		08/10/2020	BARCLAYS CAPITAL INC	XXX	13,628,125	13,900,000	
BGH6N5-1D-7	INTRAWEST (ALTERRA) 1L TLB CL		11/20/2020	JPMORGAN SECURITIES INC	XXX	1,580,800	1,600,000	
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		12/01/2020	MORGAN STANLEY	XXX	47,361,750	49,050,000	
BGH6PL-YH-5	JETBLUE AIRWAYS CORP 1L TLB		07/02/2020	VARIOUS	XXX	3,283,250	3,350,000	
BGH6QT-S7-6	WIDEORBIT 1L TL		07/06/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	4,664,059	4,719,325	
BGH6SW-X5-5	SMART START 1L TLB CL		08/14/2020	PARIBAS	XXX	2,079,000	2,100,000	
BGH6V9-FQ-6	SOVOS(TAXWARE)1L TL INCREMENTAL		09/29/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	12,550,100	12,676,868	
BGH6VE-2B-2	JEFFERIES FINANCELLC 1L TL REFI CL		09/30/2020	JEFFERIES & COMPANY INC	XXX	57,420,000	58,000,000	
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		10/30/2020	JEFFERIES & COMPANY INC	XXX	32,757,415	33,253,103	
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL		10/16/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	94,785,600	96,000,000	
BGH6WC-DN-7	QUIRCH FOODS 1L TLB CL		10/19/2020	RBC DAIN RAUSCHER	XXX	41,062,000	41,900,000	
BGH6WV-FM-5	WRENCH GROUP 1L TL CL INCREMENTAL		10/30/2020	JEFFERIES & COMPANY INC	XXX	5,346,000	5,400,000	

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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
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		11/02/2020	ARES CAPITAL CORPORATION	XXX	27,620,208	27,899,200	
BGH6WX-4R-2	CAMBREX CORP 1L TL USD CL INCREMEN		10/30/2020	RBC DAIN RAUSCHER	XXX	6,368,000	6,400,000	
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		11/02/2020	CREDIT SUISSE FIRST BOSTON	XXX	122,880,000	128,000,000	
BGH6XY-FP-1	EXPRESS OIL (MAVIS) 1L TL CL ADDON		11/20/2020	JEFFERIES & COMPANY INC	XXX	13,720,000	14,000,000	
BGH6YU-K5-6	PREGIS TOPCO CORP 1L TL CL ADDON		12/09/2020	CREDIT SUISSE FIRST BOSTON	XXX	2,189,000	2,200,000	
BGH6YV-TD-8	SYNDIGO 1L TL CL		12/14/2020	JEFFERIES & COMPANY INC	XXX	29,353,000	29,800,000	
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		12/16/2020	GOLDMAN SACHS & CO	XXX	33,328,125	33,750,000	
BGH6ZD-DC-6	RS IVY HOLDCO (IMTT) 1L TL		12/17/2020	JEFFERIES & COMPANY INC	XXX	54,421,250	55,250,000	
BGH6ZQ-5R-3	PROVATION 1L TL CL		12/17/2020	CREDIT SUISSE FIRST BOSTON	XXX	26,595,000	27,000,000	
BGH6ZR-2R-4	KRONOS (KIK) 1L TLB CL		12/17/2020	BARCLAYS CAPITAL INC	XXX	5,148,000	5,200,000	
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		12/23/2020	DIRECT LOAN FUNDING ALTERNATE	XXX	15,245,087	15,595,997	
BGH6UR-8S-1	DELTA SKYMILES IP 1L TLB	D	09/22/2020	BARCLAYS CAPITAL INC	XXX	65,132,500	65,000,000	
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	11/25/2020	CORA	XXX	2,970,000	3,000,000	
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						886,646,266	909,277,674	
8399997 - Bonds - Subtotals - Bonds - Part 3						11,476,251,619	11,418,908,997	22,305,256
8399998 - Bonds - Summary item from Part 5 for Bonds						2,344,637,807	2,333,549,259	4,666,458
8399999 - Bonds - Subtotals - Bonds						13,820,889,426	13,752,458,256	26,971,714
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
06055H-40-0	BANK OF AMERICA CORP		10/27/2020	BANK OF AMERICA	1,674,000.000	41,850,000		
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE		05/12/2020	CREDIT SUISSE FIRST BOSTON	6,850,000.000	6,850,000		
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE		10/26/2020	GOLDMAN SACHS & CO	39,300,000.000	39,300,000		
172967-MU-2	CITIGROUP INC		12/03/2020	CITIGROUP GLOBAL MARKETS	13,750,000.000	13,750,000		
29452E-AA-9	EQUITABLE HOLDINGS INC		08/06/2020	WELLS FARGO	77,050,000.000	77,050,000		
313148-85-0	FARMER MAC		05/13/2020	MORGAN STANLEY	350,000.000	8,750,000		
33616C-76-1	FIRST REPUBLIC BANK		09/09/2020	BANK OF AMERICA	1,840,000.000	46,000,000		
74460W-51-1	PUBLIC STORAGE		09/29/2020	WELLS FARGO	1,160,000.000	29,000,000		
74460W-53-7	PUBLIC STORAGE		08/11/2020	BANK OF AMERICA	740,000.000	18,500,000		
74460W-55-2	PUBLIC STORAGE		06/08/2020	MORGAN STANLEY	1,920,000.000	48,000,000		
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)		12/08/2020	CREDIT SUISSE FIRST BOSTON	58,750,000.000	58,750,000		
816300-50-3	SELECTIVE INSURANCE GROUP		12/02/2020	WELLS FARGO	1,256,000.000	31,400,000		
94988U-12-8	WELLS FARGO & CO		10/21/2020	WELLS FARGO	1,400,000.000	35,000,000		
BGH6X3-YM-5	SAFE HARBOR MARINAS LLC ESCROW		10/30/2020	CORPORATE ACTION	252,840.000	493,884		
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						454,693,884	XXX	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
025932-86-4	AMERICAN FINANCIAL		09/08/2020	WELLS FARGO	956,000.000	23,900,000		
04621X-30-6	ASSURANT INC		11/16/2020	WELLS FARGO	720,000.000	18,000,000		
084423-88-8	WR BERKLEY CORPORATION		09/16/2020	MORGAN STANLEY	2,000,000.000	50,000,000		
12621E-30-1	CNO FINANCIAL GROUP INC		11/18/2020	BANK OF AMERICA	854,000.000	21,350,000		
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						113,250,000	XXX	
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred								
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred								
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						567,943,884	XXX	
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						2,500,000	XXX	
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						570,443,884	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
00775W-20-1	AEQUI ACQUISITION CORP		11/20/2020	BANK OF AMERICA	486,693.000	4,866,930	XXX	
38286R-20-4	GORES HOLDINGS VI INC		12/11/2020	DEUTSCHE BANK SECURITIES INC	506,896.000	5,068,960	XXX	
71531R-10-9	PERSHING SQUARE COMMON STOCK		09/11/2020	CORPORATE ACTION	2,070,000.000	40,128,440	XXX	
71531R-11-7	PERSHING SQUARE WARRANTS C23		09/11/2020	CORPORATE ACTION	229,999.000	1,271,560	XXX	
866142-40-9	SUMMIT MIDSTREAM PARTNERS LP		11/17/2020	CORPORATE ACTION	17,103.000	226,273	XXX	
909218-40-6	UNIT CORPORATION		12/11/2020	CORPORATE ACTION	248,432.000	2,297,996	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						53,860,159	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								
31340#-10-0	FEDERAL HOME LOAN BANK		03/16/2020	DIRECT	320,000.000	32,000,000	XXX	
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		08/13/2020	DIRECT LOAN FUNDING ALTERNATE	131,102.480	131,102	XXX	
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		12/31/2020	DIRECT	9,842,262.950	9,842,263	XXX	
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						41,973,365	XXX	
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded								
Common Stocks - Parent, Subsidiaries and Affiliates Other								
000000-00-0	MNL REINSURANCE		12/31/2020	DIRECT	100,000.000	14,000,000	XXX	

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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
9399999 - Common Stocks - Parent, Subsidiaries and Affiliates Other						14,000,000	XXX	
Common Stocks - Mutual Funds								
Common Stocks - Unit Investment Trusts								
Common Stocks - Closed-End Funds								
05588W-10-8	BNYM STRAT MUNI		04/17/2020	JPMORGAN SECURITIES INC.	80,915.000	608,778	XXX	
092479-10-4	BLACKROCK MUNICIPAL INCOME Q		04/24/2020	JPMORGAN SECURITIES INC.	36,198.000	484,968	XXX	
09248F-10-9	BLACKROCK MUN INCOME TR		04/24/2020	JPMORGAN SECURITIES INC.	36,908.000	471,496	XXX	
09253R-10-5	BLACKROCK MUNIVEST FUND		04/24/2020	JPMORGAN SECURITIES INC.	175,894.000	1,447,267	XXX	
09253Y-10-0	BLACKROCK MUNIENHANCED		04/24/2020	JPMORGAN SECURITIES INC.	59,668.000	622,718	XXX	
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		04/17/2020	JPMORGAN SECURITIES INC.	55,126.000	805,937	XXX	
27826U-10-8	EATON VANCE MUNICIPAL INCOME		04/23/2020	JPMORGAN SECURITIES INC.	129,566.000	1,564,504	XXX	
46131J-10-3	INVESCO MUNICIPAL TRUST		04/24/2020	JPMORGAN SECURITIES INC.	132,665.000	1,546,288	XXX	
46131M-10-6	INVESCO TRUST FOR INVESTMEN		04/24/2020	JPMORGAN SECURITIES INC.	171,651.000	2,039,835	XXX	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNI		04/23/2020	JPMORGAN SECURITIES INC.	217,216.000	2,538,238	XXX	
46132E-10-3	INVESCO AD MIT II		04/24/2020	JPMORGAN SECURITIES INC.	108,585.000	1,116,362	XXX	
670651-10-8	NUVEEN INS CA TX FR ADV MUN		04/24/2020	JPMORGAN SECURITIES INC.	90,217.000	1,286,599	XXX	
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC FUND		04/24/2020	JPMORGAN SECURITIES INC.	848,189.000	11,494,885	XXX	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INC FUND		04/24/2020	JPMORGAN SECURITIES INC.	618,809.000	8,470,816	XXX	
67066Y-10-5	NUVEEN CA QUAL MUNI INC FD		04/24/2020	JPMORGAN SECURITIES INC.	298,957.000	4,145,332	XXX	
67071L-10-6	NUVEEN AMT-FR MUNI CREDIT FD		04/24/2020	JPMORGAN SECURITIES INC.	684,397.000	9,932,308	XXX	
9699999 - Common Stocks - Closed-End Funds						48,576,331	XXX	
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						158,409,855	XXX	
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						41,400,000	XXX	
9799999 - Common Stocks - Subtotals - Common Stocks						199,809,855	XXX	
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						770,253,739	XXX	
9999999 Totals						14,591,143,165	XXX	26,971,714

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
3130A7-UY-9	FHLB 2.97 04/31-04/17 (A)		02/05/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	21,745,000	21,745,000	20,186,536	20,292,207		9,803		9,803		20,302,010		1,442,990	1,442,990	174,014	04/28/2031
3130A7-ZR-9	FHLB 3.09 05/36-11/16 (A)		03/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	16,000,000	16,000,000	14,162,560	14,246,496		13,371		13,371		14,259,867		1,740,133	1,740,133	148,320	05/16/2036
3130A8-5U-3	FHLB 3.10 06/36-06/17 (A)		03/05/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,600,000	7,600,000	7,600,000	7,600,000						7,600,000				56,282	06/09/2036
3130A8-M7-5	FHLB 2.75 7/31-7/17 (A)		03/31/2020	VARIOUS	XXX	26,000,000	26,000,000	23,787,480	23,942,123		178,183		178,183		24,120,305		1,879,695	1,879,695	471,543	07/11/2031
3130A8-NB-5	FHLB 2.69 7/36-7/19 (A)		03/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	870,633	877,664		1,129		1,129		878,793		121,207	121,207	17,784	07/18/2036
3130A8-NY-5	FHLB 2.875 07/36-07/17 (A)		03/11/2020	VARIOUS	XXX	8,000,000	8,000,000	7,042,400	7,103,490		7,639		7,639		7,111,129		888,871	888,871	146,944	07/21/2036
3130A8-QA-4	FHLB 2.74 07/31-10/16 (A)		04/06/2020	VARIOUS	XXX	34,000,000	34,000,000	31,081,780	31,271,561		47,490		47,490		31,319,051		2,680,949	2,680,949	652,120	07/14/2031
3130A8-R3-9	FHLB 2.70 07/33-01/17 (QB)		04/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	26,500,000	26,500,000	23,750,095	23,898,658		42,665		42,665		23,941,324		2,558,676	2,558,676	455,625	07/11/2033
3130A8-S4-6	FHLB 2.63 08/31-08/17 (A)		03/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	9,112,000	9,205,321		11,204		11,204		9,216,525		783,475	783,475	159,992	08/04/2031
3130A8-TT-0	FHLB 2.79 08/36-08/17 (A)		05/20/2020	VARIOUS	XXX	26,430,000	26,430,000	22,897,590	23,054,139		913,455		913,455		23,967,594		2,462,406	2,462,406	485,863	08/08/2036
3130A8-TY-9	FHLB 2.63 08/31-08/17 (A)		05/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,476,000	4,529,550		10,994		10,994		4,540,544		459,456	459,456	98,625	08/01/2031
3130A8-WQ-2	FHLB 2.65 08/32 - 08/17 (A)		05/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	46,810,000	46,810,000	40,517,800	40,938,303		142,360		142,360		41,080,663		5,729,337	5,729,337	951,023	08/16/2032
3130A8-X7-3	FHLB 2.70 08/35-11/16 (A)		06/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	26,140,000	26,140,000	22,041,572	22,257,209		86,305		86,305		22,343,514		3,796,486	3,796,486	611,676	08/10/2035
3130A8-XQ-1	FHLB 2.79 09/38-02/17 (A)		06/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,807,130	2,821,774		3,378		3,378		2,825,152		174,848	174,848	72,773	08/10/2038
3130A9-2N-0	FHLB 2.70 08/36-02/2017 (QB)		05/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,660,000	5,660,000	4,732,576	4,777,432		15,421		15,421		4,792,853		867,147	867,147	114,615	08/28/2036
3130A9-5C-1	FHLB 2.50 08/31-08/17 (A)		05/05/2020	VARIOUS	XXX	27,000,000	27,000,000	25,206,390	25,294,610		798,106		798,106		26,092,716		907,284	907,284	427,841	08/25/2031
3130A9-6V-8	FHLB 2.7 9/36-9/17 (A)		04/06/2020	VARIOUS	XXX	28,030,000	28,030,000	25,382,847	25,587,855		24,445		24,445		25,612,300		2,417,700	2,417,700	395,223	09/08/2036
3130A9-CM-1	FHLB 2.7 09/36-09/17 (A)		03/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	3,366,560	3,396,793		5,324		5,324		3,402,117		597,883	597,883	53,100	09/19/2036
3130A9-J5-1	FHLB 2.50 09/29-12/16 (QB)		04/06/2020	VARIOUS	XXX	68,500,000	68,500,000	62,938,006	63,678,659		108,167		108,167		63,786,826		4,713,174	4,713,174	697,250	09/28/2029
3130A9-KL-4	FHLB 2.7 10/36-10/17 (A)		03/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,265,000	7,265,000	6,273,691	6,315,108		8,496		8,496		6,323,604		941,396	941,396	81,186	10/17/2036
3130A9-SX-0	FHLB 2.65 10/31-10/17 (A)		03/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,505,900	4,537,273		6,302		6,302		4,543,575		456,425	456,425	47,672	10/27/2031
3130A9-WR-8	FHLB 3.2 11/46-2/17 (A)		03/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,250,000	1,250,000	1,151,325	1,152,781		412		412		1,153,193		96,807	96,807	12,778	11/15/2046
3130AA-PP-7	FHLB 3.20 01/27-01/18 (A)		01/31/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				246,667	01/26/2027
3130AA-VH-8	FHLB 3.59 03/37-03/20 (A)		03/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				197,450	03/16/2037
3130AB-NW-2	FHLB 3.04 06/29-06/18 (A)		03/09/2020	VARIOUS	XXX	22,345,000	22,345,000	21,940,627	21,981,784		108,139		108,139		22,089,923		255,077	255,077	216,843	06/29/2029
3130AB-PX-8	FHLB 3.17 07/32-07/20 (SA)		07/06/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	999,700	999,740		9		9		999,749		251	251	31,700	07/06/2032
3130AB-QR-0	FHLB 3.20 07/32-07/20 (SA)		07/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	6,300,000	6,300,000	6,300,000	6,300,000						6,300,000				201,600	07/14/2032
3130AB-UH-7	FHLB 3.05 07/28-07/18 (A)		01/31/2020	VARIOUS	XXX	7,783,333	7,783,333	7,783,333	7,783,333						7,783,333				118,095	07/27/2028
3130AC-6M-1	FHLB 3.04 02/29-08/18 (A)		01/29/2020	SINKING FUND REDEMPTION	XXX	1,204,819	1,204,819	1,203,313	1,203,579		1,240		1,240		1,204,819				15,363	02/28/2029
3130AC-HZ-0	FHLB 3.05 09/30-09/20 (QB)		09/25/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,995,000	4,995,726		250		250		4,995,976		4,024	4,024	152,500	09/25/2030
3130AC-L3-6	FHLB 3.19 10/31-10/19 (A)		01/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	12,000,000	12,000,000	11,994,000	11,994,785		16		16		11,994,802		5,198	5,198	103,143	10/10/2031
3130AC-RD-8	FHLB 3.34 11/32-11/18 (A)		03/11/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	10,400,000	10,400,000	10,394,800	10,395,395		56		56		10,395,451		4,549	4,549	117,716	11/09/2032
3130AC-TA-2	FHLB 3.26 11/32-11/19 (QB)		02/24/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	10,500,000	10,500,000	10,489,500	10,490,686		86		86		10,490,773		9,228	9,228	85,575	11/22/2032
3130AD-3A-8	FHLB 3.25 12/32-12/20 (QB)		12/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				622,250	12/28/2032
3130AD-6L-1	FHLB 2.9 12/32-12/22 (QB)		12/28/2020	PRIOR YEAR INCOME	XXX														16,820	12/27/2032
3130AD-GY-2	FHLB 3.20 01/28-01/20 (A)		01/31/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	18,100,000	18,100,000	18,095,475	18,096,243		26		26		18,096,269		3,731	3,731	289,600	01/24/2028
3130AD-SA-1	FHLB 3.94 03/38-03/20 (A)		03/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	21,475,000	21,475,000	21,442,788	21,444,737		259		259		21,444,996		30,004	30,004	423,058	03/23/2038
3130AD-SM-5	FHLB 3.87 03/35-3/20 (A)		03/20/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	19,000,000	19,000,000	18,990,500	18,991,231		93		93		18,991,324		8,676	8,676	367,650	03/20/2035

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3130AD-WE-8	FHLB 3.65 04/28-04/20 (A)		04/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,750,000	5,750,000	5,747,125	5,747,548		72		72		5,747,620		2,380	2,380	104,938	04/13/2028
3130AE-AS-9	FHLB 4.0 05/33 - 05/20 (A)		05/18/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	9,250,000	9,250,000	9,245,375	9,245,753		92		92		9,245,845		4,155	4,155	185,000	05/18/2033
3130AE-AZ-3	FHLB 3.8 05/28 - 05/20 (A)		05/11/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	17,500,000	17,500,000	17,491,250	17,492,469		278		278		17,492,746		7,254	7,254	332,500	05/11/2028
3130AE-BH-2	FHLB 3.83 05/28 - 05/20 (A)		05/18/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				287,250	05/18/2028
3130AE-CG-3	FHLB 4.2 06/33-06/20 (A)		06/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	20,200,000	20,200,000	20,189,900	20,190,694		217		217		20,190,911		9,089	9,089	424,200	06/01/2033
3130AE-R8-5	FHLB 4.25 8/38-8/20 (A)		09/24/2020	VARIOUS	XXX	13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				552,500	08/17/2038
3130AE-V3-1	FHLB 4.09 09/38-09/20		09/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	9,800,000	9,800,000	9,783,875	9,784,411		387		387		9,784,797		15,203	15,203	400,820	09/10/2038
3130AE-XL-9	FHLB 4.30 09/43-09/20 (A)		09/25/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	3,986,000	3,986,420		245		245		3,986,665		13,335	13,335	172,000	09/25/2043
3130AF-4V-6	FHLB 4.0 10/28-10/20 (A)		10/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	29,160,000	29,160,000	29,160,000	29,160,000						29,160,000				1,166,400	10/23/2028
3130AF-V3-8	FHLB 3.8 02/31-02/20 (A)		02/19/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,999,250	4,999,294		7		7		4,999,300		700	700	95,000	02/19/2031
3130AG-QM-0	FHLB 3.15 07/34-7/20 (A)		07/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	27,750,000	27,750,000	27,750,000	27,750,000						27,750,000				874,125	07/17/2034
3130AG-RA-5	FHLB 3.00 07/34-07/21 (QB)		04/03/2020	SUNTRUST ROBINSON HUMPHREY, INC.	XXX	4,064,920	4,000,000	4,000,000	4,000,000						4,000,000		64,920	64,920	85,667	07/19/2034
3130AG-RE-7	FHLB 3.05 07/32-07/20 (A)		07/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	10,989,000	10,989,307		394		394		10,989,701		10,299	10,299	335,500	07/22/2032
3130AG-RJ-6	FHLB 3.19 07/36-07/20 (A)		07/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	9,000,000	9,000,000	8,991,000	8,991,178		228		228		8,991,406		8,594	8,594	287,100	07/22/2036
3130AG-RT-4	FHLB 3.30 07/39-07/20 (A)		07/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				66,000	07/22/2039
3130AG-TL-9	FHLB 3.4 08/44-08/20 (A)		08/05/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	998,500	998,516		23		23		998,539		1,461	1,461	34,000	08/05/2044
3130AG-YQ-2	FHLB 3.00 09/39-03/20 (A)		03/12/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	27,500,000	27,500,000	27,480,875	27,481,100		139		139		27,481,239		18,761	18,761	426,250	09/06/2039
3130AH-CB-7	FHLB 3.0 10/39-01/20 (QB)		04/01/2020	TD SECURITIES LLC	XXX	26,550,000	26,550,000	26,520,795	26,520,995		272		272		26,521,267		28,733	28,733	349,575	10/24/2039
3130AH-DM-2	FHLB 3.05 10/44-10/20 (A)		10/21/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	8,970,000	8,970,000	8,970,000	8,970,000						8,970,000				273,585	10/21/2044
3130AH-H4-8	FHLB 3.00 11/44-11/20 (A)		11/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	8,750,000	8,750,000	8,750,000	8,750,000						8,750,000				262,500	11/04/2044
3130AH-KC-6	FHLB 3.0 11/39-11/20 (A)		11/18/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				330,000	11/18/2039
3130AH-KP-7	FHLB 3.07 11/44-05/20 (A)		05/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	10,983,500	10,983,557		165		165		10,983,722		16,278	16,278	168,850	11/15/2044
3130AH-LP-6	FHLB 2.99 11/39-02/20 (A)		06/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,997,000	1,997,011		46		46		1,997,057		2,943	2,943	31,063	11/25/2039
3130AH-MA-8	FHLB 3.0 12/44-3/20 (A)		05/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,150,000	5,150,000	5,150,000	5,150,000						5,150,000				69,096	12/02/2044
3130AH-Q9-7	FHLB 3.00 12/16/44-6/16/20		06/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				300,833	12/16/2044
3130AJ-5G-0	FHLB 2.7 02/35-02/21 (A)		04/15/2020	FHN	XXX	10,035,000	10,000,000	9,980,000			151		151		9,980,151		54,849	54,849	37,500	02/26/2035
3130AJ-CK-3	FHLB 2.375 03/35-06/20 (A)		10/31/2020	SECURITY CALLED BY ISSUER at 111.111	XXX	10,000,000	8,947,368	8,947,368							8,947,368				1,113,833	03/12/2035
3133EF-4M-6	FFCB 3.0 4/33-4/17 (A)		02/06/2020	VARIOUS	XXX	5,000,000	5,000,000	4,670,000	4,699,271		1,724		1,724		4,700,995		299,005	299,005	43,750	04/21/2033
3133EF-4V-6	FFCB 3.07 04/35-04/17 (A)		02/27/2020	SINKING FUND REDEMPTION	XXX	1,000,000	1,000,000	999,700	999,711		289		289		1,000,000				10,404	04/25/2035
3133EF-4X-2	FFCB 3.00 04/36-04/19 (A)		02/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,635,000	5,635,000	4,942,008	4,973,499		4,583		4,583		4,978,082		656,918	656,918	55,880	04/29/2036
3133EG-6L-4	FFCB 3.42 02/32-02/20 (A)		02/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,350,000	4,350,000	4,350,000	4,350,000						4,350,000				74,385	02/10/2032
3133EG-AA-3	FFCB 2.87 05/30-05/17 (A)		02/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	20,500,000	20,500,000	19,055,980	19,162,936		9,790		9,790		19,172,726		1,327,274	1,327,274	127,476	05/16/2030
3133EG-AK-1	FFCB 3.0 05/36-05/19 (A)		02/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	13,000,000	13,000,000	11,398,400	11,470,749		10,573		10,573		11,481,322		1,518,678	1,518,678	110,500	05/16/2036
3133EG-CS-2	FFCB 3.13 06/36-06/17 (A)		02/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	9,000,000	9,000,000	8,991,000	8,992,229		56		56		8,992,285		7,715	7,715	65,730	06/02/2036
3133EG-HJ-7	FFCB 2.90 6/32-6/17 (A)		02/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,326,000	2,342,799		928		928		2,343,727		156,273	156,273	7,250	06/28/2032
3133EG-JN-6	FFCB 2.61 07/27-07/17 (A)		02/29/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	17,000,000	17,000,000	15,723,300	15,927,103		16,043		16,043		15,943,146		1,056,854	1,056,854	255,128	07/06/2027

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3133EG-LX-1	FFCB 2.55 07/31-07/19 (A)		03/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	9,000,000	9,000,000	8,137,800	8,228,893		10,969		10,969		8,239,862		760,138	760,138	151,725	07/15/2031
3133EG-MS-1	FFCB 2.43 07/27-07/17 (A)		02/29/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	19,250,000	19,250,000	17,645,705	17,893,692		24,977		24,977		17,918,669		1,331,331	1,331,331	283,264	07/19/2027
3133EG-PQ-2	FFCB 2.77 7/36-7/17 (A)		03/12/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,572,000	7,572,000	6,439,910	6,494,597		9,161		9,161		6,503,758		1,068,242	1,068,242	130,508	07/28/2036
3133EG-VN-2	FFCB 2.32 09/27-12/16		03/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,525,000	1,525,000	1,382,733	1,404,279		2,307		2,307		1,406,586		118,414	118,414	15,724	09/22/2027
3133EG-XC-4	FFCB 2.24 7/27 - 1/17 (A)		03/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,200,000	1,200,000	1,084,068	1,102,097		2,013		2,013		1,104,109		95,891	95,891	17,771	07/06/2027
3133EG-YK-5	FFCB 2.34 10/27 - 10/17 (A)		03/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,050,000	3,050,000	2,766,533	2,809,120		4,572		4,572		2,813,692		236,308	236,308	27,557	10/13/2027
3133EG-YV-1	FFCB 2.48 10/29-10/17 (A)		04/06/2020	VARIOUS	XXX	53,700,000	53,700,000	49,062,378	49,649,829		67,377		67,377		49,717,206		3,982,794	3,982,794	521,606	10/19/2029
3133EH-4W-0	FFCB 3.53 12/37-12/20		12/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	16,750,000	16,750,000	16,716,500	16,718,903		1,251		1,251		16,720,154		29,846	29,846	750,125	12/28/2037
3133EH-5C-3	FFCB 3.34 12/32-01/19 (A)		12/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	22,220,000	22,220,000	21,696,354	21,736,708		29,310		29,310		21,766,018		453,982	453,982	811,420	12/28/2032
3133EH-GY-3	FFCB 3.30 04/20-04/32 (A)		04/27/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				82,500	04/27/2032
3133EH-K8-5	FFCB 3.43 10/37-10/20 (A)		10/26/2020	VARIOUS	XXX	34,935,000	34,935,000	34,781,374	34,793,483		4,777		4,777		34,798,260		136,740	136,740	1,198,271	10/26/2037
3133EH-KB-8	FFCB 3.32 05/20-05/32 (A)		05/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	21,500,000	21,500,000	21,478,500	21,481,504		489		489		21,481,993		18,007	18,007	356,900	05/26/2032
3133EH-RE-5	FFCB 3.3 0732-07/20 (A)		07/14/2020	VARIOUS	XXX	7,581,000	7,500,000	7,500,000	7,500,000						7,500,000				328,500	07/13/2032
3133EH-T4-5	FFCB 3.42 11/37-11/20 (A)		11/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	10,994,500	10,994,924		183		183		10,995,107		4,893	4,893	376,200	11/16/2037
3133EH-VQ-3	FFCB 3.35 08/37-08/20 (A)		08/24/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	8,000,000	8,000,000	7,992,000	7,992,689		199		199		7,992,888		7,112	7,112	267,998	08/24/2037
3133EH-YC-1	FFCB 3.27 09/37-09/20 (A)		09/14/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,550,000	7,550,000	7,009,420	7,028,146		14,732		14,732		7,042,879		507,121	507,121	246,885	09/14/2037
3133EK-AB-2	FFCB 4.0 02/34-02/20 (A)		02/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	9,000,000	9,000,000	8,997,750	8,997,849		13		13		8,997,862		2,138	2,138	180,000	02/13/2034
3133EK-CV-6	FFCB 4.05 3/39-03/20 (A)		03/18/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				101,250	03/18/2039
3133EK-E4-4	FFCB 3.00 08/39-08/20 (A)		08/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	14,000,000	14,000,000	13,993,000	13,993,090		170		170		13,993,260		6,740	6,740	420,000	08/26/2039
3133EK-K2-1	FFCB 2.53 09/29-09/20 (A)		09/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				35,420	09/04/2029
3133EK-LU-8	FFCB 3.78 05/39-05/20 (A)		05/31/2020	VARIOUS	XXX	6,000,000	6,000,000	5,992,500	5,992,657		792		792		5,993,449		6,551	6,551	113,400	05/20/2039
3133EK-MR-4	FFCB 3.57 06/34-06/20 (A)		06/05/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	35,080,000	35,080,000	35,044,920	35,045,945		778		778		35,046,723		33,277	33,277	798,698	06/05/2034
3133EK-UJ-3	FFCB 3.49 07/39-07/20 (A)		07/08/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	33,350,000	33,350,000	33,324,988	33,325,408		462		462		33,325,870		24,130	24,130	1,163,965	07/08/2039
3133EK-WJ-1	FFCB 3.125 07/34-07/20		07/24/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	102,000,000	102,000,000	101,847,000	101,850,518		4,611		4,611		101,855,129		144,871	144,871	3,187,500	07/24/2034
3133EK-WL-6	FFCB 3.00 07/32-07/20 (A)		07/29/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	30,300,000	30,300,000	30,269,700	30,270,511		1,125		1,125		30,271,636		28,364	28,364	909,000	07/29/2032
3133EK-ZC-3	FFCB 3.08 08/39- 08/20 (A)		08/12/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,950,000	2,950,000	2,950,000	2,950,000						2,950,000				90,860	08/12/2039
3134A4-AB-0	FHLMC 0.0 3/31		12/17/2020	CITIGROUP GLOBAL MARKETS	XXX	34,703,993	40,000,000	25,690,000	28,651,447		834,280		834,280		29,485,727		5,218,266	5,218,266		03/15/2031
3134GA-GE-8	FHLMC 2.55 8/31-2/17 (QB)		05/28/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	6,380,000	6,380,000	5,697,787	5,741,808		18,156		18,156		5,759,964		620,036	620,036	122,018	08/28/2031
3134GA-HX-5	FHLMC 2.50 09/31-09/17 (QB)		03/09/2020	VARIOUS	XXX	22,000,000	22,000,000	19,538,640	19,697,075		29,932		29,932		19,727,007		2,272,993	2,272,993	275,000	09/08/2031
31358D-DR-2	FNMA		12/17/2020	NOMURA INC	XXX	114,071,396	131,157,000	81,437,673	92,277,221		2,353,727		2,353,727		94,630,948		19,440,448	19,440,448		05/15/2030
76116F-AC-1	RFCSP STRIP PRINCIPAL		12/17/2020	NOMURA INC	XXX	53,302,676	60,058,000	41,014,064	43,300,161		1,345,969		1,345,969		44,646,130		8,656,546	8,656,546		04/15/2030
88059E-4S-0	TVA		05/11/2020	BREAN CAPITAL LLC	XXX	1,568,250	1,612,000	1,342,398	1,411,545		16,558		16,558		1,428,103		140,147	140,147		03/15/2024
88059E-4T-8	TVA		05/11/2020	BREAN CAPITAL LLC	XXX	572,754	592,000	484,552	503,449		6,445		6,445		509,895		62,860	62,860		09/15/2024
88059E-4U-5	TVA		05/11/2020	BREAN CAPITAL LLC	XXX	1,544,780	1,612,000	1,293,216	1,361,782		16,397		16,397		1,378,179		166,601	166,601		03/15/2025
88059E-4V-3	TVA		05/11/2020	BREAN CAPITAL LLC	XXX	563,472	592,000	466,022	484,557		6,325		6,325		490,882		72,590	72,590		09/15/2025
88059E-4Z-4	TVA		05/14/2020	PIERPONT SECURITIES LLC	XXX	932,785	1,020,000	746,885	794,490		9,647		9,647		804,137		128,649	128,649		09/15/2027
88059F-CF-6	TVASP 0.0 09/15/24		05/11/2020	BREAN CAPITAL LLC	XXX	4,508,539	4,661,000	3,935,748	4,054,986		44,586		44,586		4,099,573		408,966	408,966		09/15/2024
911759-KU-1	HUD 4.13 8/25 - 8/20 (A)		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,483,000	1,483,000	1,483,000	1,483,000						1,483,000				61,248	08/01/2025
911759-KV-9	HUD 4.21 8/26 - 8/20 (A)		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	769,000	769,000	769,000	769,000						769,000				32,375	08/01/2026
911759-KW-7	HUD 4.28 8/27 - 8/20 (A)		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	495,000	495,000	495,000	495,000						495,000				21,186	08/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
911759-KX-5	HUD 4.35 8/28 - 8/20 (A)		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,446,000	2,446,000	2,446,000	2,446,000						2,446,000				106,401	08/01/2028
911759-MY-1	HUD 2.738 08/25		01/16/2020	KEYBANC CAPITAL MARKETS	XXX	1,050,430	1,000,000	1,000,000	1,000,000						1,000,000		50,430	50,430	12,929	08/01/2025
911759-NA-2	HUD 2.87 08/27		05/29/2020	PIPER JAFFRAY INC	XXX	2,263,980	2,000,000	2,000,000	2,000,000						2,000,000		263,980	263,980	47,993	08/01/2027
912810-EF-1	T 8.75 05/15/20		01/08/2020	CITIGROUP GLOBAL MARKETS	XXX	819,500	800,000	1,037,625	822,961		(1,361)		(1,361)		821,600		(2,100)	(2,100)	10,577	05/15/2020
912810-EG-9	T 8.75 8/20		01/08/2020	NOMURA INC	XXX	4,217,379	4,050,000	5,163,051	4,231,970		(6,320)		(6,320)		4,225,650		(8,271)	(8,271)	141,557	08/15/2020
912810-EK-0	T 8.125 8/21		03/11/2020	CITIGROUP GLOBAL MARKETS	XXX	2,635,688	2,400,000	2,916,469	2,633,528		(27,477)		(27,477)		2,606,052		29,636	29,636	111,429	08/15/2021
912810-QN-1	T 4.75 02/15/41		08/12/2020	VARIOUS	XXX	1,849,023	1,100,000	1,458,831	1,422,135		(5,523)		(5,523)		1,416,612		432,411	432,411	44,720	02/15/2041
912810-QY-7	T 2.75 11/15/42		12/16/2020	RBC DAIN RAUSCHER	XXX	637,844	500,000	456,426	461,223		672		672		461,895		175,949	175,949	9,726	11/15/2042
912810-RN-0	T 2.875 08/15/2045		12/16/2020	VARIOUS	XXX	1,281,284	980,000	942,367	944,574		597		597		945,171		336,113	336,113	29,361	08/15/2045
912810-SK-5	T 2.375 11/15/2049		06/29/2020	GOLDMAN SACHS & CO	XXX	433,686	350,000	361,047	361,028		(128)		(128)		360,900		72,786	72,786	5,195	11/15/2049
912828-2R-0	T 2.25 08/15/2027		03/18/2020	VARIOUS	XXX	2,115,181	1,960,000	2,002,176	2,000,377		(1,078)		(1,078)		1,999,299		115,882	115,882	24,982	08/15/2027
912828-ND-8	T 3.5 5/20		01/08/2020	HSBC SECURITIES, INC	XXX	201,344	200,000	219,188	201,855		(110)		(110)		201,745		(401)	(401)	1,058	05/15/2020
912828-X7-0	T 2.00 04/30/24		03/20/2020	CTSD	XXX	2,833,367	2,680,000	2,600,792	2,622,526		2,823		2,823		2,625,349		208,018	208,018	21,204	04/30/2024
912828-XB-1	T 2.125 5/15/25		06/29/2020	NOMURA INC	XXX	631,566	580,000	594,296	594,110		(1,250)		(1,250)		592,860		38,706	38,706	7,703	05/15/2025
0599999 - Bonds - U.S. Governments						1,721,677,989	1,747,609,520	1,604,186,994	1,604,985,445		7,414,660		7,414,660		1,631,327,475		89,216,885	89,216,885	32,708,576	XXX
Bonds - All Other Governments																				
056732-AG-5	BAHAMAS (COMMONWEALTH OF)	D	12/14/2020	VARIOUS	XXX	10,040,960	10,467,000	10,416,420	10,433,633		2,184		2,184		10,435,817		(394,856)	(394,856)	736,977	11/20/2029
1099999 - Bonds - All Other Governments						10,040,960	10,467,000	10,416,420	10,433,633		2,184		2,184		10,435,817		(394,856)	(394,856)	736,977	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01170R-JF-0	AK ALASKA HSG FIN CORP 2019A		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,530,000	1,530,000	1,530,000	1,530,000						1,530,000				33,212	06/01/2049
02765U-DB-7	AMEPWR 6.449 2/15/2029		02/18/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				491,736	02/15/2029
030850-EJ-6	IA MARY GREELEY MEDICAL CENTER		06/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,285,000	1,285,000	1,334,627	1,288,136		(3,136)		(3,136)		1,285,000				33,731	06/15/2025
033177-XV-3	ANCPWR 6.558 12/01/2039		10/30/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	24,470,000	24,470,000	24,470,000	24,470,000						24,470,000				1,466,556	12/01/2039
13034P-UH-8	CA HOUSING FIN AGCY MFH III 2015A		12/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,645,000	2,645,000	2,659,170	2,655,223		(1,201)		(1,201)		2,654,022		(9,022)	(9,022)	81,619	08/01/2025
13034P-YY-7	CA HSG FIN AGENCY MF 2016A		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	13,100,000	13,100,000	13,100,000	13,100,000						13,100,000				398,054	08/01/2031
13063A-5E-0	CAS 7.50 4/1/2034		05/21/2020	JPMORGAN SECURITIES INC	XXX	11,462,860	7,325,000	10,369,426	9,878,494		(51,463)		(51,463)		9,827,031		1,635,829	1,635,829	351,307	04/01/2034
13063A-7D-0	CALIFORNIA ST		05/04/2020	MARKETAXESS	XXX	4,699,860	3,000,000	4,272,720	4,203,672		(17,289)		(17,289)		4,186,382		513,478	513,478	130,792	10/01/2039
13063B-FR-8	CALIFORNIA ST		05/06/2020	BANK OF AMERICA	XXX	3,130,929	1,915,000	2,794,387	2,690,352		(9,704)		(9,704)		2,680,648		450,281	450,281	100,185	03/01/2040
13063B-FV-9	CAS 7.95 03/01/2036		04/13/2020	VARIOUS	XXX	13,550,000	13,550,000	13,565,989	13,550,365		(365)		(365)		13,550,000				664,361	03/01/2036
13063D-XJ-2	CAS 7.7 11/01/2030		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,500,000	7,500,000	7,515,150	7,501,731		(1,731)		(1,731)		7,500,000				577,500	11/01/2030
13063B-JC-7	CALIFORNIA ST		05/06/2020	CITIGROUP GLOBAL MARKETS	XXX	19,958,543	11,800,000	17,835,211	17,218,861		(57,468)		(57,468)		17,161,393		2,797,150	2,797,150	464,935	11/01/2040
13281K-TR-9	NJ ROWAN UNIVERSITY BAB		07/01/2020	MATURITY	XXX	1,000,000	1,000,000	1,143,320	1,010,162		(10,162)		(10,162)		1,000,000				57,700	07/01/2020
13281K-TT-5	CAMGEN 7.747 7/1/2034		08/31/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	9,640,000	9,640,000	9,640,000	9,640,000						9,640,000				871,279	07/01/2034
13281K-TU-2	CAMGEN 6.72 7/1/2023		08/31/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				235,200	07/01/2023
13281K-TV-0	CAMGEN 7.847 7/1/2035		08/31/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,325,000	3,325,000	3,325,000	3,325,000						3,325,000				304,398	07/01/2035
167486-HH-5	IL CITY OF CHICAGO GO 2010A		02/20/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,450,000	2,450,000	2,552,680	2,450,000						2,450,000				77,073	01/01/2027
20775C-U7-7	CONNECTICUT ST HSG FIN AUTH HS		12/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	75,000	75,000	75,000	75,000						75,000				2,484	11/15/2039
230337-MG-9	CULDEV 8 11/1/2020		11/01/2020	MATURITY	XXX	1,065,000	1,065,000	1,040,898	1,061,365		3,635		3,635		1,065,000				85,200	11/01/2020
232723-HU-3	CYPSCD 6.05 8/1/2021		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	255,000	255,000	255,000	255,000						255,000				17,051	08/01/2021
235036-SN-1	TX DALLAS/FORT WORTH AIRPORT REV		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,980,000	3,980,000	4,266,878	4,010,600		(30,600)		(30,600)		3,980,000				199,000	11/01/2027
235036-SQ-4	TX DALLAS/FORT WORTH AIRPORT REV		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,115,000	3,115,000	3,295,514	3,134,383		(19,383)		(19,383)		3,115,000				155,750	11/01/2029
235036-TU-4	TX DFW AIRPORT 2012B		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,332,960	4,036,951		(36,951)		(36,951)		4,000,000				200,000	11/01/2035
235417-AS-1	DALFAC 0 01/01/2025		04/02/2020	WELLS FARGO	XXX	4,292,810	5,255,000	2,012,034	3,842,509		64,015		64,015		3,906,524		386,286	386,286		01/01/2025
235417-AT-9	DALFAC 0 01/01/2026		04/02/2020	WELLS FARGO	XXX	1,557,520	2,000,000	708,000	1,365,708		23,107		23,107		1,388,814		168,706	168,706		01/01/2026

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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
240361-QX-6	IL DEKALB & KANE CNTY SD 427		05/14/2020	VARIOUS	XXX	5,590,788	5,955,000	4,727,139	5,179,497		55,296		55,296		5,234,792		355,996	355,996		01/01/2025
251129-5D-0	DETROIT MICH CITY SCH DIST		05/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	80,000	80,000	104,166	100,452		(224)		(224)		100,227		(20,227)	(20,227)	3,099	05/01/2039
283734-NP-2	ELP 6.409 8/15/2030		08/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				192,270	08/15/2030
283734-NQ-0	ELP 6.70 8/15/2036		08/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				134,000	08/15/2036
29509N-AH-7	ERIE CNTY N Y MED CTR CORP REV		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,395,000	1,395,000	1,418,087	1,400,898		(678)		(678)		1,400,220		(5,220)	(5,220)	76,725	11/01/2024
30309H-AC-1	FRETE 2019-ML05 AUS		12/01/2020	MBS PAYDOWN	XXX	133,381	133,381	135,631	133,457		(76)		(76)		133,381				2,473	01/01/2036
31281F-BY-6	FGOLD 30YR BI-WEEKLY		12/01/2020	MBS PAYDOWN	XXX	130,518	130,518	133,781	131,143		(625)		(625)		130,518				4,308	11/01/2029
31281F-BZ-3	FGOLD 30YR BI-WEEKLY		12/01/2020	MBS PAYDOWN	XXX	34,370	34,370	35,229	34,515		(145)		(145)		34,370				1,229	02/01/2031
3128MJ-W7-1	FG G08669		12/01/2020	MBS PAYDOWN	XXX	145,870	145,870	153,767	147,180		(1,310)		(1,310)		145,870				3,476	09/01/2045
3128MJ-WW-6	FG G08660		12/01/2020	MBS PAYDOWN	XXX	130,925	130,925	137,962	132,025		(1,100)		(1,100)		130,925				3,014	08/01/2045
3128MJ-XF-2	FG G08677		12/01/2020	MBS PAYDOWN	XXX	155,971	155,971	164,452	157,346		(1,375)		(1,375)		155,971				3,663	11/01/2045
3128MJ-XK-1	FG G08681		12/01/2020	MBS PAYDOWN	XXX	213,939	213,939	219,655	214,995		(1,057)		(1,057)		213,939				4,558	12/01/2045
3132DV-4N-2	FR SD8029		01/31/2020	VARIOUS	XXX	18,084,980	18,307,556	18,072,664	18,073,242		1,105		1,105		18,074,347		10,633	10,633	54,605	12/01/2049
3132DV-4W-2	FR SD8037		01/10/2020	VARIOUS	XXX	67,286,628	68,000,000	67,503,281	67,504,423		1,726		1,726		67,506,150		(219,522)	(219,522)	202,890	01/01/2050
3132L9-Y8-2	FG V84335		12/01/2020	MBS PAYDOWN	XXX	350,698	350,698	360,123	353,330		(2,632)		(2,632)		350,698				8,789	06/01/2048
3132WR-RN-5	FG WA0503		12/01/2020	VARIOUS	XXX	915,728	915,728	917,617	915,804		(76)		(76)		915,728				18,278	03/01/2044
3132WW-AA-0	FG WA2500		12/01/2020	MBS PAYDOWN	XXX	98,752	98,752	94,958	98,670		82		82		98,752				1,788	09/01/2045
3132Y7-GN-9	FG WE2005		12/01/2020	MBS PAYDOWN	XXX	536,367	536,367	506,909	535,363		1,004		1,004		536,367				9,290	09/01/2033
31339D-P8-5	FHLMC SERIES 2414 CLASS LG		12/01/2020	MBS PAYDOWN	XXX	1,029,787	1,029,787	1,064,864	1,030,669		(882)		(882)		1,029,787				31,428	02/15/2032
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		12/01/2020	MBS PAYDOWN	XXX	114,883	114,883	113,344	114,803		81		81		114,883				4,062	04/15/2032
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048		10/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	151,089	151,052		(37)		(37)		151,015		(1,015)	(1,015)	3,623	01/15/2036
31358G-KU-0	FNMA SERIES G8 CLASS E		05/01/2020	VARIOUS	XXX	1,337	1,337	1,434	1,337						1,337				389	04/25/2021
31359V-BH-5	FNMA SERIES 1998-73 CLASS MZ		12/17/2020	MBS PAYDOWN	XXX	43,176	43,176	44,485	43,191		(15)		(15)		43,176				2,375	10/17/2038
31359X-UW-7	FNA 2000-M1 Z		12/17/2020	VARIOUS	XXX	8,237	8,237	8,515	8,254		(17)		(17)		8,237				304	01/17/2040
313637-PM-6	FN 109428		12/01/2020	MBS PAYDOWN	XXX	36,462	36,462	36,445	36,462						36,462				758	08/01/2033
313637-UN-8	FN 109589		12/01/2020	MBS PAYDOWN	XXX	57,057	57,057	57,414	57,082		(25)		(25)		57,057				1,282	11/01/2028
313637-UP-3	FN 109590		12/01/2020	MBS PAYDOWN	XXX	49,012	49,012	49,319	49,034		(21)		(21)		49,012				1,101	01/01/2029
313637-WL-0	FN 109651		12/01/2020	MBS PAYDOWN	XXX	29,230	29,230	29,225	29,230						29,230				582	12/01/2027
313637-X9-6	FN 109704		06/30/2020	MBS PAYDOWN	XXX	2,883,009	2,883,009	2,913,641	2,911,658		(28,649)		(28,649)		2,883,009				1,400,284	09/01/2038
313637-YZ-7	FN 109728		12/01/2020	MBS PAYDOWN	XXX	36,177	36,177	36,776	36,201		(24)		(24)		36,177				764	09/01/2033
3136A0-EK-9	FNR 2011-81 GZ		12/01/2020	VARIOUS	XXX	1,266,611	1,266,611	1,234,995	1,262,450		4,161		4,161		1,266,611				42,967	08/25/2041
3136A1-ZD-0	FNR 2011-101 CB		12/01/2020	MBS PAYDOWN	XXX	7,307,165	7,307,165	7,284,330	7,303,414		3,751		3,751		7,307,165				172,545	10/25/2041
3136A4-DT-3	FNR 2012-24 HZ		10/01/2020	MBS PAYDOWN	XXX	159,539	159,539	158,525	159,427		112		112		159,539				2,990	03/25/2042
3136A6-TN-4	FNR 2012-63 ZM		12/31/2020	VARIOUS	XXX	953,097	953,097	948,586	952,639		457		457		953,097				34,192	06/25/2042
3136A7-JB-9	FNR 2012-67 MZ		12/01/2020	VARIOUS	XXX	996,913	996,913	992,022	996,423		489		489		996,913				18,996	07/25/2042
3136AB-4N-0	FNR 2013-2 LZ		12/01/2020	MBS PAYDOWN	XXX	110,999	110,999	107,368	110,960		40		40		110,999				3,008	02/25/2043
3136AB-MR-1	FNMA 2012-148 CU		12/25/2020	MBS PAYDOWN	XXX	3,622,661	3,622,661	3,541,151	3,594,166		28,495		28,495		3,622,661				118,196	01/25/2043
3136AB-N6-6	FNR 2013-6 ZJ		05/31/2020	VARIOUS	XXX	1,026,538	1,005,613	984,755	984,348		(581)		(581)		983,767		42,770	42,770	14,782	02/25/2043
3136AC-GN-5	FNA 2013-M3 AL		12/01/2020	MBS PAYDOWN	XXX	27,126	27,126	24,626	27,060		67		67		27,126				509	01/25/2033
3136AD-CC-1	FNR 2013-23 ZL		05/18/2020	WELLS FARGO	XXX	8,030,997	7,890,448	7,763,135	7,758,912		(628)		(628)		7,758,285		272,712	272,712	111,046	12/01/2042
3136AD-PF-0	FNR 2013-34 GZ		05/26/2020	VARIOUS	XXX	2,799,321	2,784,220	2,720,120	2,725,532		8,103		8,103		2,733,635		65,686	65,686	44,983	04/25/2043
3136AP-3A-8	FNR 2015-64 AZ		12/31/2020	MBS PAYDOWN	XXX	5,823	5,823	5,816	5,809		14		14		5,823				172	09/25/2045
3136B5-03-2	FNR 2019-51 DZ		04/27/2020	VARIOUS	XXX	2,578,800	2,578,800	2,570,765	2,570,773		8,026		8,026		2,578,800				44,184	09/25/2049
3136B6-AX-1	FNR 2019-50 KZ		03/25/2020	VARIOUS	XXX	1,970,522	1,970,522	1,965,613	1,965,611		4,911		4,911		1,970,522				39,332	09/25/2049
3136B6-B8-5	FNR 2019-71 PZ		05/26/2020	VARIOUS	XXX	7,008,049	6,997,080	6,927,929	6,928,001		11,238		11,238		6,939,240		68,810	68,810	121,767	11/25/2049
3136B6-YJ-6	FNR 2019-66 LZ		12/01/2020	VARIOUS	XXX	5,075,342	5,075,342	5,012,565	5,038,631		36,712		36,712		5,075,342				114,077	11/25/2049
3136B6-YZ-0	FNR 2019-66 ZP		10/26/2020	VARIOUS	XXX	3,287,154	3,287,154	3,279,072	3,279,299		7,855		7,855		3,287,154				64,421	11/25/2049
31377U-2M-4	FN 387880		12/01/2020	MBS PAYDOWN	XXX	170,626	170,626	172,439	170,703		(77)		(77)		170,626				3,752	11/01/2033
31377U-YA-5	FN 387805		12/01/2020	VARIOUS	XXX	398,968	398,968	407,185	399,207		(239)		(239)		398,968				8,766	08/01/2038
31377U-Z6-3	FN 387865		12/01/2020	MBS PAYDOWN	XXX	26,016	26,016	26,003	26,016						26,016				538	08/01/2033
3137A0-3H-6	FHR 3680 ZA		12/01/2020	VARIOUS	XXX	723,975	723,975	710,104	722,048		1,927		1,927		723,975				26,867	06/15/2040
3137A0-BA-2	FHR 3701 Z		12/01/2020	VARIOUS	XXX	1,603,216	1,603,216	1,574,981	1,598,976		4,240		4,240		1,603,216				57,678	07/15/2040
3137A0-K9-5	FHR 3695 JG		12/01/2020	MBS PAYDOWN	XXX	1,295,965	1,295,965	1,297,434	1,296,118		(153)		(153)		1,295,965				34,923	07/15/2040
3137A5-P2-4	FHR 3795 VZ		12/01/2020	VARIOUS	XXX	1,858,143	1,858,143	1,588,885	1,818,787		39,357		39,357		1,858,143				64,288	01/15/2041

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3137A6-AX-0	FHR 3791 ZL		12/01/2020	VARIOUS	XXX	930,198	930,198	851,774	914,117		16,081		16,081		930,198				26,118	01/15/2041
3137A7-UU-2	FHR 3828 LZ		12/01/2020	VARIOUS	XXX	5,113,568	5,113,568	4,897,098	5,073,998		39,570		39,570		5,113,568				172,650	03/15/2041
3137A9-Y2-6	FHR 3835 ZV		12/01/2020	VARIOUS	XXX	4,465,971	4,465,971	4,357,590	4,441,697		24,274		24,274		4,465,971				109,601	04/15/2041
3137AF-CN-0	FHR 3926 NY		12/01/2020	MBS PAYDOWN	XXX	247,309	247,309	247,309	247,309						247,309				9,088	09/15/2041
3137AF-TQ-5	FHR 3933 DP		12/01/2020	MBS PAYDOWN	XXX	165,289	165,289	163,791	165,199		90		90		165,289				4,573	10/15/2041
3137AW-FT-7	FHR 4136 EZ		05/19/2020	VARIOUS	XXX	1,480,011	1,474,565	1,443,876	1,447,797		4,064		4,064		1,451,861		28,150	28,150	20,270	11/15/2042
3137AX-W3-3	FHR 5269 ZT		12/01/2020	VARIOUS	XXX	13,021,841	12,739,876	12,577,837	12,589,865		1,401		1,401		12,591,265		430,575	430,575	198,225	01/15/2043
3137AY-FG-1	FHR 4171 Z		12/01/2020	VARIOUS	XXX	8,784,835	8,682,298	8,486,601	8,519,994		6,087		6,087		8,526,081		258,754	258,754	135,256	02/15/2043
3137AY-KG-5	FHR 4172 UZ		12/01/2020	VARIOUS	XXX	2,169,292	2,169,292	2,107,791	2,155,895		13,397		13,397		2,169,292				49,106	02/15/2043
3137B0-6L-3	FHR 4178 NT		12/01/2020	MBS PAYDOWN	XXX	799,154	799,154	752,203	796,209		2,945		2,945		799,154				23,396	03/15/2043
3137B0-CQ-5	FHR 4184 GZ		05/19/2020	VARIOUS	XXX	2,334,310	2,327,503	2,269,543	2,275,944		5,824		5,824		2,281,768		52,542	52,542	36,785	03/15/2043
3137B1-3E-0	FHR 4182 ZK		12/01/2020	VARIOUS	XXX	2,131,656	2,131,656	2,128,553	2,131,506		150		150		2,131,656				70,797	03/15/2043
3137B1-5N-8	FHR 4180 ZB		05/19/2020	DIRECT	XXX	2,253,169	2,228,791	2,334,469	2,182,830		(261)		(261)		2,182,569		70,600	70,600	33,555	03/15/2043
3137B7-N2-1	FHMS K036 X1		12/31/2020	VARIOUS	XXX			140,232	75,111		(75,111)		(75,111)						13,820	10/01/2043
3137BA-HA-3	FHMS K715 A2		12/01/2020	MBS PAYDOWN	XXX	477,870	477,870	504,881	482,174		(4,304)		(4,304)		477,870				11,942	01/25/2021
3137BB-BE-9	FHMS K038 X1		12/31/2020	VARIOUS	XXX			210,468	111,899		(111,899)		(111,899)						18,745	03/25/2025
3137BF-XU-0	FHMS K042 X1		12/31/2020	VARIOUS	XXX			286,551	146,271		(146,271)		(146,271)						20,720	01/01/2026
3137BG-K3-2	FHMS K043 X1		12/31/2020	VARIOUS	XXX			109,220	55,101		(55,101)		(55,101)						7,931	12/25/2025
3137BJ-P7-2	FHMS K046 X1		12/31/2020	VARIOUS	XXX			6,005			(245)		(245)						372	03/25/2025
3137BS-HJ-5	FHR 4621 Z		10/15/2020	VARIOUS	XXX	3,412,004	3,412,004	3,322,921	3,323,210		88,794		88,794		3,412,004				73,934	10/15/2046
3137BV-BA-3	FHR 4656 B		12/01/2020	MBS PAYDOWN	XXX	3,510,021	3,510,021	3,342,747	3,504,869		5,152		5,152		3,510,021				101,962	02/15/2047
3137BY-5W-6	FHR 4680 BQ		12/01/2020	MBS PAYDOWN	XXX	335,036	335,036	324,985	333,349		1,687		1,687		335,036				9,848	05/15/2047
3137FP-AQ-8	FHR 4919 ZP		05/26/2020	VARIOUS	XXX	9,767,035	9,745,241	9,708,696	9,708,815		10,489		10,489		9,719,304		47,731	47,731	174,535	09/25/2049
3137FP-KH-7	FHR 4929 EZ		05/15/2020	VARIOUS	XXX	9,235,918	9,214,510	9,157,889	9,158,143		14,248		14,248		9,172,391		63,527	63,527	165,983	12/01/2042
3137GA-MD-6	FHR 3736 ZP		12/01/2020	MBS PAYDOWN	XXX	502,067	502,067	469,601	502,824		(757)		(757)		502,067				18,046	10/15/2040
3137GA-QM-2	FHR 3740 KE		12/01/2020	MBS PAYDOWN	XXX	1,739,883	1,739,883	1,739,883	1,739,883						1,739,883				43,952	10/15/2040
3138EP-AH-7	FN AL6307		12/01/2020	MBS PAYDOWN	XXX	225,826	225,826	244,055	228,107		(2,281)		(2,281)		225,826				5,008	02/01/2045
3138EQ-PK-2	FN AL7625		12/01/2020	MBS PAYDOWN	XXX	89,483	89,483	95,182			(254)		(254)		89,483				3,402	10/01/2030
3138L6-CG-1	FNMA 4.01 FN AM5470		12/01/2020	MBS PAYDOWN	XXX	19,901	19,901	20,034	19,907		(6)		(6)		19,901				444	03/01/2029
3138L6-LM-8	FEDERAL NA AM5731 3.99 01JUN44		12/01/2020	MBS PAYDOWN	XXX	154,827	154,827	158,051	154,890		(63)		(63)		154,827				3,371	05/01/2044
3138L7-JC-1	FN AM6558		12/01/2020	MBS PAYDOWN	XXX	270,285	270,285	263,823	270,075		210		210		270,285				5,552	09/01/2034
3138L8-NU-4	FN AM7602		12/01/2020	MBS PAYDOWN	XXX	45,472	45,472	46,474	45,497		(25)		(25)		45,472				871	02/01/2045
3138L9-5W-8	FNAM8960		05/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,503,047	1,502,718		(168)		(168)		1,502,550		(2,550)	(2,550)	286,829	12/01/2033
3138L9-DG-4	FN AM8202		12/28/2020	MBS PAYDOWN	XXX	43,465	43,465	43,601	43,468		(3)		(3)		43,465				790	03/01/2045
3138LC-3H-6	FN AN0799		12/01/2020	MBS PAYDOWN	XXX	17,916	17,916	17,457	17,902		14		14		17,916				361	01/01/2033
3138LC-5N-1	FN AN0852		12/01/2020	MBS PAYDOWN	XXX	35,971	35,971	36,713	35,986		(15)		(15)		35,971				813	02/01/2046
3138LC-AM-7	FN AN0011		12/01/2020	MBS PAYDOWN	XXX	76,990	76,990	77,832	77,024		(35)		(35)		76,990				1,497	12/01/2035
3138LC-P7-4	FN AN0445		12/01/2020	MBS PAYDOWN	XXX	256,047	256,047	261,328	256,161		(114)		(114)		256,047				5,568	12/01/2045
3138LC-QA-6	FN AN0448		12/01/2020	VARIOUS	XXX	908,879	908,879	927,623	909,292		(414)		(414)		908,879				19,586	01/01/2046
3138LC-QD-0	FN AN0451		12/01/2020	MBS PAYDOWN	XXX	42,756	42,756	43,237	42,772		(16)		(16)		42,756				863	12/01/2033
3138LC-VN-2	FN AN0620		12/01/2020	MBS PAYDOWN	XXX	354,463	354,463	363,214	354,654		(191)		(191)		354,463				7,900	01/01/2046
3138LD-C7-6	FN AN0993		12/01/2020	MBS PAYDOWN	XXX	53,754	53,754	55,232	53,811		(57)		(57)		53,754				1,075	02/01/2036
3138LD-JE-4	FN AN1160		12/01/2020	MBS PAYDOWN	XXX	40,343	40,343	41,175	40,369		(26)		(26)		40,343				784	03/01/2036
3138LD-K4-4	FN AN1214		12/01/2020	MBS PAYDOWN	XXX	218,313	218,313	222,816	218,415		(102)		(102)		218,313				4,267	04/01/2046
3138LD-PM-9	FN AN1327		12/01/2020	MBS PAYDOWN	XXX	24,493	24,493	24,999	24,511		(18)		(18)		24,493				485	01/01/2033
3138LE-DU-2	FN AN1914		12/01/2020	MBS PAYDOWN	XXX	17,171	17,171	17,273	17,173		(3)		(3)		17,171				334	07/01/2046
3138LE-MK-4	FN AN2161		12/01/2020	MBS PAYDOWN	XXX	62,072	62,072	62,867	62,091		(19)		(19)		62,072				1,155	08/01/2046
3138LE-NT-4	FN AN2201		12/01/2020	MBS PAYDOWN	XXX	79,028	79,028	80,658	79,063		(36)		(36)		79,028				1,516	07/01/2046
3138LF-5Y-0	FN AN3562		12/01/2020	MBS PAYDOWN	XXX	3,812	3,812	3,903	3,814		(3)		(3)		3,812				77	01/01/2037
3138LF-DQ-8	FN AN2810		12/01/2020	MBS PAYDOWN	XXX	38,477	38,477	37,775	38,457		19		19		38,477				639	09/01/2036
3138LF-MY-1	FN AN3074		12/01/2020	MBS PAYDOWN	XXX	20,060	20,060	19,935	20,058		2		2		20,060				366	10/01/2046
3138LG-AW-6	FN AN3620		12/01/2020	MBS PAYDOWN	XXX	5,512	5,512	5,287	5,504		8		8		5,512				84	11/01/2031
3138LG-FL-5	FN AN3770		12/01/2020	MBS PAYDOWN	XXX	20,535	20,535	20,756	20,543		(8)		(8)		20,535				355	12/01/2034
3138LG-MV-5	FN AN3971		12/01/2020	MBS PAYDOWN	XXX	143,083	143,083	144,872	143,175		(92)		(92)		143,083				2,641	08/01/2028
3138LG-SU-1	FN AN4130		12/01/2020	MBS PAYDOWN	XXX	13,542	13,542	13,686	13,547		(5)		(5)		13,542				259	01/01/2037
3138LG-SV-9	FN AN4131		12/01/2020	MBS PAYDOWN	XXX	13,320	13,320	13,461	13,324		(5)		(5)		13,320				254	01/01/2037
3138LH-FV-1	FN AN4679		12/01/2020	MBS PAYDOWN	XXX	133,412	133,412	134,412	133,474		(62)		(62)		133,412				2,298	02/01/2027
3138LH-L8-5	FN AN4850		12/28/2020	MBS PAYDOWN	XXX	45,439	45,439	46,656	45,465		(26)		(26)		45,439				972	03/01/2047

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3138LH-MA-9	FN AN4852		12/01/2020	MBS PAYDOWN	XXX	103,120	103,120	106,342	103,189		(69)		(69)		103,120				2,229	03/01/2047
3138LJ-4H-0	FN AN6223		12/01/2020	MBS PAYDOWN	XXX	16,245	16,245	16,824	16,257		(12)		(12)		16,245				331	08/01/2047
3138LJ-4K-3	FN AN6225		12/01/2020	MBS PAYDOWN	XXX	16,245	16,245	16,824	16,257		(12)		(12)		16,245				331	08/01/2047
3138LJ-JS-0	FN AN5672		12/01/2020	MBS PAYDOWN	XXX	17,332	17,332	16,861	17,312		20		20		17,332				308	06/01/2029
3138LJ-N9-7	FN AN5815		12/01/2020	MBS PAYDOWN	XXX	85,242	85,242	87,053	85,311		(69)		(69)		85,242				1,608	07/01/2032
3138LJ-XQ-8	FN AN6086		12/01/2020	MBS PAYDOWN	XXX	131,887	131,887	134,030	131,952		(65)		(65)		131,887				2,476	08/01/2037
3138LJ-YE-4	FN AN6108		12/28/2020	MBS PAYDOWN	XXX	63,093	63,093	63,901	63,115		(22)		(22)		63,093				1,171	08/01/2037
3138LK-5B-9	FN AN7141		12/01/2020	MBS PAYDOWN	XXX	16,063	16,063	16,474	16,071		(9)		(9)		16,063				317	10/01/2047
3138LK-BN-6	FN AN6344		03/31/2020	VARIOUS	XXX	15,000,000	15,000,000	15,079,688	15,061,778		(2,183)		(2,183)		15,059,595		(59,595)	(59,595)	731,192	12/01/2029
3138LK-EG-8	FN AN6434		12/01/2020	MBS PAYDOWN	XXX	33,668	33,668	34,363	33,684		(15)		(15)		33,668				653	10/01/2047
3138LK-JK-4	FN AN6565		12/01/2020	MBS PAYDOWN	XXX	17,619	17,619	17,982	17,627		(8)		(8)		17,619				335	09/01/2047
3138LL-CK-9	FN AN7273		12/01/2020	MBS PAYDOWN	XXX	31,265	31,265	30,760	31,256		9		9		31,265				609	11/01/2047
3138LM-4B-6	FN AN8917		12/01/2020	MBS PAYDOWN	XXX	58,515	58,515	58,735	58,530		(15)		(15)		58,515				1,516	04/01/2033
3138LM-7F-4	FN AN8993		12/01/2020	MBS PAYDOWN	XXX	362,238	362,238	362,464	362,254		(16)		(16)		362,238				7,608	04/01/2048
3138LM-HB-2	FN AN8325		12/01/2020	MBS PAYDOWN	XXX	34,697	34,697	34,941	34,706		(8)		(8)		34,697				686	02/01/2038
3138LM-KK-8	FN AN8397		12/01/2020	MBS PAYDOWN	XXX	80,813	80,813	80,864	80,817		(4)		(4)		80,813				1,588	03/01/2048
3138LM-KL-6	FN AN8398		12/01/2020	MBS PAYDOWN	XXX	16,613	16,613	16,624	16,614		(1)		(1)		16,613				323	02/01/2048
3138LM-XX-6	FN AN8793		12/01/2020	MBS PAYDOWN	XXX	62,843	62,843	62,902	62,853		(9)		(9)		62,843				1,217	04/01/2028
3138LN-7M-7	FN AN9899		12/01/2020	MBS PAYDOWN	XXX	192,201	192,201	195,144	192,320		(119)		(119)		192,201				4,067	07/01/2033
3138LN-C9-0	FN AN9095		12/01/2020	MBS PAYDOWN	XXX	27,989	27,989	27,613	27,978		11		11		27,989				566	05/01/2033
3138LN-D2-4	FN AN9120		12/01/2020	MBS PAYDOWN	XXX	16,483	16,483	16,699	16,497		(14)		(14)		16,483				468	05/01/2030
3138LN-EJ-6	FN AN9136		12/01/2020	MBS PAYDOWN	XXX	65,510	65,510	65,551	65,518		(7)		(7)		65,510				1,266	05/01/2030
3138LN-FF-3	FN AN9165		12/01/2020	MBS PAYDOWN	XXX	47,486	47,486	47,827	47,498		(12)		(12)		47,486				1,023	05/01/2038
3138LN-G8-8	FN AN9222		12/01/2020	MBS PAYDOWN	XXX	12,764	12,764	13,020	12,770		(5)		(5)		12,764				296	05/01/2048
3138LN-M3-2	FN AN9377		12/01/2020	VARIOUS	XXX	399,689	399,689	407,118	399,851		(162)		(162)		399,689				8,938	06/01/2048
3138LN-NE-7	FN AN9388		12/01/2020	MBS PAYDOWN	XXX	502,349	502,349	505,018	502,480		(131)		(131)		502,349				10,229	06/01/2033
3138LN-NF-4	FN AN9389		12/01/2020	MBS PAYDOWN	XXX	364,203	364,203	366,138	364,298		(95)		(95)		364,203				7,416	06/01/2033
3138LN-RL-7	FN AN9490		12/01/2020	MBS PAYDOWN	XXX	13,615	13,615	13,759	13,618		(3)		(3)		13,615				307	09/01/2048
3138LN-UZ-2	FN AN9599		12/01/2020	MBS PAYDOWN	XXX	44,443	44,443	45,540	44,473		(30)		(30)		44,443				1,031	06/01/2043
3138LP-AC-0	FN AN9902		12/01/2020	VARIOUS	XXX	483,865	483,865	484,845	483,912		(47)		(47)		483,865				9,772	09/01/2038
3138LP-AL-0	FN AN9910		12/01/2020	MBS PAYDOWN	XXX	113,355	113,355	113,585	113,367		(12)		(12)		113,355				2,399	09/01/2038
3138LP-CV-6	FN AN9983		12/01/2020	MBS PAYDOWN	XXX	112,919	112,919	113,590	112,952		(32)		(32)		112,919				2,415	07/01/2033
3138W9-4X-5	FN AS0837		12/01/2020	MBS PAYDOWN	XXX	147,760	147,760	162,851	150,209		(2,450)		(2,450)		147,760				4,269	10/01/2043
3138WB-RJ-6	FN AS2288		12/01/2020	MBS PAYDOWN	XXX	82,532	82,532	90,961	83,378		(847)		(847)		82,532				1,270	04/01/2044
3138WF-TE-6	FN AS5948		12/01/2020	MBS PAYDOWN	XXX	81,214	81,214	84,234	81,574		(360)		(360)		81,214				1,881	10/01/2045
3138WF-U9-5	FN AS6007		12/01/2020	MBS PAYDOWN	XXX	231,571	231,571	238,201	232,929		(1,358)		(1,358)		231,571				4,537	10/01/2045
3138WG-DJ-0	FN AS6404		12/01/2020	MBS PAYDOWN	XXX	226,594	226,594	233,091	227,783		(1,189)		(1,189)		226,594				5,109	12/01/2045
3138YW-KA-4	FN AZ4788		12/01/2020	MBS PAYDOWN	XXX	155,321	155,321	164,373	157,049		(1,729)		(1,729)		155,321				3,643	10/01/2045
31392C-T6-1	FNMA SERIES 2002-W3 CLASS A4		12/01/2020	MBS PAYDOWN	XXX	362,447	362,447	364,018	362,447						362,447				13,177	09/25/2028
31392J-AQ-2	FNMA SERIES 2003-W2 CLASS 2A9		12/01/2020	MBS PAYDOWN	XXX	632,913	632,913	638,155	632,913						632,913				19,293	07/25/2042
31392R-EQ-0	FHLMC SERIES 2467 CLASS PG		12/01/2020	MBS PAYDOWN	XXX	109,784	109,784	106,679	109,647		137		137		109,784				4,050	07/15/2032
31393C-RV-7	FNMA SERIES 2003-47 CLASS ZA		12/01/2020	VARIOUS	XXX	538,826	538,826	474,122	536,564		2,262		2,262		538,826				23,315	06/25/2033
31393D-FZ-9	FNMA SERIES 2003-65 CLASS NZ		12/01/2020	VARIOUS	XXX	1,935,600	1,935,600	1,715,829	1,925,937		9,663		9,663		1,935,600				83,240	07/25/2033
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7		12/01/2020	MBS PAYDOWN	XXX	1,941,821	1,941,821	1,941,821	1,941,821						1,941,821				61,672	11/25/2043
31393U-AK-9	FNMA SERIES 2003-W17 CLASS 1A7		12/01/2020	MBS PAYDOWN	XXX	1,146,514	1,146,514	1,145,483	1,146,514						1,146,514				35,982	08/25/2033
31393U-DL-4	FNMA 2003-119 CLASS SA		12/25/2020	MBS PAYDOWN	XXX	71,962	71,962	69,650	71,050		912		912		71,962				3,176	12/25/2033
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD		12/25/2020	MBS PAYDOWN	XXX	43,177	43,177	41,790	42,630		547		547		43,177				1,905	12/25/2033
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG		12/25/2020	MBS PAYDOWN	XXX	64,766	64,766	62,685	63,946		820		820		64,766				2,858	12/25/2033
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB		12/25/2020	MBS PAYDOWN	XXX	44,645	44,645	45,641	44,645						44,645				2,633	12/25/2033
31393U-DW-0	FNMA SERIES 2003-119 CLASS SD		12/25/2020	MBS PAYDOWN	XXX	238,613	238,613	204,985	232,527		6,086		6,086		238,613				9,524	12/25/2033
31393U-DX-8	FNMA SERIES 2003-119 CLASS UM		12/25/2020	MBS PAYDOWN	XXX	197,115	197,115	169,336	192,087		5,028		5,028		197,115				7,868	12/25/2033
31393U-DY-6	FNMA SERIES 2003-119 CLASS QK		12/25/2020	MBS PAYDOWN	XXX	248,987	248,987	213,898	242,637		6,351		6,351		248,987				9,938	12/25/2033
31393U-DZ-3	FNMA SERIES 2003-119 CLASS WA		12/25/2020	MBS PAYDOWN	XXX	207,489	207,489	178,248	202,067		5,422		5,422		207,489				8,282	12/25/2033
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7		12/01/2020	MBS PAYDOWN	XXX	1,535,005	1,535,005	1,535,005	1,535,005						1,535,005				45,767	08/25/2043
31393U-TN-3	FNMA SERIES 2003-134 CLASS SA		12/25/2020	MBS PAYDOWN	XXX	363,297	363,297	358,223	361,038		2,259		2,259		363,297				20,177	09/25/2032
31393U-TP-8	FNMA SERIES 2003-134 CLASS QC		12/25/2020	MBS PAYDOWN	XXX	300,115	300,115	295,923	298,248		1,866		1,866		300,115				16,668	09/25/2032
31393U-TQ-6	FNMA SERIES 2003-134 CLASS WB		12/25/2020	MBS PAYDOWN	XXX	251,307	251,307	247,797	249,744		1,563		1,563		251,307				13,957	09/25/2032
31393U-TS-2	FNMA SERIES 2003-134 CLASS SC		12/25/2020	MBS PAYDOWN	XXX	402,732	402,732	365,781	397,288		5,444		5,444		402,732				21,578	12/25/2032
31393U-TT-0	FNMA SERIES 2003-134 CLASS WG		12/25/2020	MBS PAYDOWN	XXX	517,798	517,798	470,290	510,729		7,069		7,069		517,798				27,743	12/25/2032

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31393U-TU-7	FNMA SERIES 2003-134 CLASS QD		12/25/2020	MBS PAYDOWN	XXX	604,098	604,098	548,672	595,850		8,247		8,247		604,098				32,366	12/25/2032
31393U-TV-5	FNMA SERIES 2003-134 UD		12/25/2020	MBS PAYDOWN	XXX	458,854	458,854	416,754	452,590		6,264		6,264		458,854				24,585	12/25/2032
31393W-PZ-6	FHLMC SERIES 2653 CLASS MZ		12/01/2020	VARIOUS	XXX	1,459,674	1,459,674	1,287,429	1,451,839		7,835		7,835		1,459,674				63,866	07/15/2033
31393W-SZ-3	FHLMC SERIES 2645 CLASS PE		12/01/2020	MBS PAYDOWN	XXX	129,937	129,937	114,507	129,361		576		576		129,937				4,081	07/15/2033
31393X-4P-9	FNMA SERIES 2004-36 CLASS PD		12/01/2020	MBS PAYDOWN	XXX	436,273	436,273	430,820	435,910		364		364		436,273				12,385	05/25/2034
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4		12/01/2020	MBS PAYDOWN	XXX	401,818	401,818	398,005	401,818						401,818				13,027	02/25/2044
31393X-RS-8	FNMA SERIES 2004-25 CLASS PD		12/01/2020	MBS PAYDOWN	XXX	379,159	379,159	374,420	378,843		317		317		379,159				10,763	04/25/2034
31393Y-2X-2	FNMA SERIES 2004-55 CLASS ZA		12/01/2020	VARIOUS	XXX	449,650	449,650	360,642	445,117		4,533		4,533		449,650				17,457	07/25/2034
31394A-R6-5	FNMA SERIES 2004-74 CLASS ZB		11/01/2020	VARIOUS	XXX	477,764	477,764	379,962	472,979		4,784		4,784		477,764				17,420	10/25/2034
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		12/01/2020	VARIOUS	XXX	1,936,060	1,936,060	1,552,662	1,922,352		13,708		13,708		1,936,060				71,565	12/25/2034
31394C-2J-0	FNR 2005-23 ZC		12/01/2020	VARIOUS	XXX	308,028	308,028	311,955	308,562		(534)		(534)		308,028				14,047	04/25/2035
31394H-AG-6	FHLMC SERIES 2664 CLASS ZE		12/01/2020	VARIOUS	XXX	1,363,354	1,363,354	1,219,941	1,358,084		5,270		5,270		1,363,354				64,254	08/15/2033
31394J-Y2-7	FSPC T-58 1A4		12/01/2020	VARIOUS	XXX	144,124	144,124	137,893	143,762		362		362		144,124				4,017	09/25/2043
31394K-NL-4	FHLMC SERIES 2686 CLASS NZ		12/01/2020	VARIOUS	XXX	884,947	884,947	792,776	881,333		3,614		3,614		884,947				35,864	10/15/2023
31394L-J9-4	FHLMC 2691 ZH		12/01/2020	VARIOUS	XXX	884,001	884,001	826,945	881,905		2,096		2,096		884,001				39,915	10/15/2033
31394L-Z8-8	FHLMC SERIES 2711 CLASS QD		12/15/2020	MBS PAYDOWN	XXX	141,365	141,365	121,366	122,171		19,193		19,193		141,365				6,850	11/15/2033
31394L-ZA-3	FHLMC SERIES 2711 CLASS QV		12/15/2020	VARIOUS	XXX	376,451	376,451	337,221	358,297		18,154		18,154		376,451				20,500	02/15/2033
31394L-ZD-7	FHLMC SERIES 2711 CLASS SA		12/15/2020	MBS PAYDOWN	XXX	155,864	155,864	133,814	134,702		21,162		21,162		155,864				7,553	11/15/2033
31394L-ZE-5	FHLMC SERIES 2711 CLASS SC		12/15/2020	VARIOUS	XXX	441,764	441,764	395,728	421,847		19,917		19,917		441,764				23,921	02/15/2033
31394M-R6-9	FHLMC SERIES 2722 CLASS UC		12/15/2020	MBS PAYDOWN	XXX	191,351	191,351	192,559	191,351						191,351				9,434	04/15/2023
31394M-R7-7	FHLMC SERIES 2722 CLASS UV		12/15/2020	MBS PAYDOWN	XXX	3,945,533	3,945,533	3,485,089	3,902,084		43,449		43,449		3,945,533				182,997	08/15/2033
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE		12/01/2020	VARIOUS	XXX	792,740	792,740	764,861	791,559		1,182		1,182		792,740				29,021	03/25/2036
31394V-HQ-6	FNMA SERIES 2005-114 CLASS PG		12/01/2020	MBS PAYDOWN	XXX	8,311	8,311	8,038	8,297		14		14		8,311				457	01/25/2036
31394V-YH-7	FNMA SERIES 2006-4 CLASS ME		12/01/2020	MBS PAYDOWN	XXX	867,673	867,673	874,452	867,673						867,673				30,396	02/25/2036
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		12/01/2020	VARIOUS	XXX	1,598,134	1,598,134	1,571,320	1,598,123		11		11		1,598,134				38,565	03/25/2044
31395A-DR-3	FHLMC SERIES 2815 CLASS PB		12/01/2020	VARIOUS	XXX	1,617,735	1,617,735	1,676,588	1,619,274		(1,539)		(1,539)		1,617,735				49,990	06/15/2034
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		12/01/2020	VARIOUS	XXX	851,655	851,655	863,585	851,824		(169)		(169)		851,655				23,960	07/15/2034
31395F-2F-0	FHR 2835 NZ		12/01/2020	VARIOUS	XXX	361,723	361,723	366,970	362,212		(489)		(489)		361,723				16,410	08/15/2034
31395F-T7-9	FHLMC SERIES 2857 CLASS MG		12/01/2020	MBS PAYDOWN	XXX	134,391	134,391	126,244	134,105		286		286		134,391				3,587	09/15/2034
31395H-VM-9	FHR 2896 BZ		12/01/2020	VARIOUS	XXX	208,031	208,031	203,236	207,485		545		545		208,031				8,995	11/15/2034
31395J-3S-3	FHLMC SERIES 2885 CLASS LZ		12/01/2020	VARIOUS	XXX	2,068,577	2,068,577	2,076,648	2,068,719		(141)		(141)		2,068,577				107,107	11/15/2034
31395J-E8-5	FHLMC SERIES 2882 CLASS AB		12/01/2020	MBS PAYDOWN	XXX	1,352,024	1,352,024	1,431,793	1,357,863		(5,839)		(5,839)		1,352,024				37,199	11/15/2034
31396F-XA-6	FHR 3081 EZ		12/01/2020	VARIOUS	XXX	97,147	97,147	76,397	95,751		1,396		1,396		97,147				3,811	12/15/2035
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		12/01/2020	MBS PAYDOWN	XXX	651,143	651,143	634,610	650,563		580		580		651,143				19,990	02/15/2036
31396K-6A-5	FNR 2006-98 B		12/01/2020	MBS PAYDOWN	XXX	259	259	242	258		1		1		259				7	10/25/2036
31396N-HB-5	FHLMC..3136		12/01/2020	MBS PAYDOWN	XXX	175,097	175,097	171,527	175,005		92		92		175,097				5,649	04/15/2036
31396N-SH-0	FHR 3159 TE		12/01/2020	MBS PAYDOWN	XXX	195,738	195,738	192,229	195,579		159		159		195,738				5,158	05/15/2036
31396P-R6-0	FNR 2007-19 TC		12/01/2020	MBS PAYDOWN	XXX	257,939	257,939	247,622	256,918		1,021		1,021		257,939				10,461	03/25/2037
31396P-SS-1	FNR 2007-7		12/01/2020	MBS PAYDOWN	XXX	234,525	234,525	229,248	234,349		177		177		234,525				5,520	02/25/2037
31396U-VU-1	FHR 3184 AE		12/01/2020	MBS PAYDOWN	XXX	272,977	272,977	281,678	273,198		(221)		(221)		272,977				8,571	07/15/2036
31396V-ZJ-0	FNR 2007-41 KZ		12/01/2020	VARIOUS	XXX	91,415	91,415	85,666	91,084		330		330		91,415				4,615	05/25/2037
31396W-2U-9	FNR 2007-75 ED		12/01/2020	MBS PAYDOWN	XXX	141,574	141,574	141,574	141,574						141,574				5,087	08/25/2037
31396W-3F-1	FNR 2007-75 BZ		12/01/2020	VARIOUS	XXX	278,372	278,372	227,517	272,503		5,870		5,870		278,372				12,296	08/25/2037
31396W-5Y-8	FNR 2007-78 PE		12/01/2020	MBS PAYDOWN	XXX	6,689	6,689	6,660	6,688		1		1		6,689				175	08/25/2037
31396W-G9-1	FNR 2007-65 GZ		12/01/2020	VARIOUS	XXX	1,648,390	1,648,390	1,404,663	1,620,379		28,011		28,011		1,648,390				72,099	07/25/2037
31396W-GL-4	FNR 2007-55 PH		12/01/2020	MBS PAYDOWN	XXX	125,745	125,745	127,710	125,832		(87)		(87)		125,745				3,846	06/25/2047
31396W-T4-8	FNR 2007-74 QD		12/01/2020	MBS PAYDOWN	XXX	35,963	35,963	36,941	36,028		(65)		(65)		35,963				1,177	08/25/2037
31396W-Z4-1	FNR 2007-76 PE		12/01/2020	MBS PAYDOWN	XXX	65,899	65,899	67,732	66,039		(140)		(140)		65,899				1,980	08/25/2037
31396X-ED-2	FNR 2007-80 TE		12/01/2020	VARIOUS	XXX	832,165	832,165	812,804	830,942		1,223		1,223		832,165				29,291	08/25/2037
31396X-RS-5	FNMA..07-90		12/01/2020	MBS PAYDOWN	XXX	14,069	14,069	13,887	14,066		3		3		14,069				303	09/25/2037
31396Y-UU-4	FNR 2008-11 GT		12/01/2020	MBS PAYDOWN	XXX	1,910	1,910	1,940	1,912		(3)		(3)		1,910				60	03/25/2038
31397A-SH-7	FHLMC 3217 PE		12/01/2020	MBS PAYDOWN	XXX	626,913	626,913	638,961	627,308		(396)		(396)		626,913				23,134	09/15/2036
31397B-DP-3	FHR 3210 PE		12/01/2020	MBS PAYDOWN	XXX	804,610	804,610	814,605	804,982		(371)		(371)		804,610				26,934	09/15/2036
31397B-RU-7	FHR 3229 KZ		12/01/2020	VARIOUS	XXX	203,815	203,815	160,306	198,004		5,812		5,812		203,815				7,518	07/15/2035
31397E-VT-9	FHRR R010 ZA		12/01/2020	VARIOUS	XXX	418,945	418,945	424,263	419,517		(572)		(572)		418,945				20,807	02/15/2037
31397G-GV-6	FHR 3298 WL		12/01/2020	MBS PAYDOWN	XXX	113,795	113,795	114,648	113,870		(75)		(75)		113,795				3,555	04/15/2037
31397G-KM-1	FHR 3304 KZ		12/01/2020	VARIOUS	XXX	151,884	151,884	142,740	151,526		359		359		151,884				5,538	04/15/2037
31397G-PF-1	FHR 3303 PD		12/01/2020	MBS PAYDOWN	XXX	209,583	209,583	199,512	209,038		545		545		209,583				6,668	04/15/2037
31397G-SP-6	FHR 3297 ZL		12/01/2020	VARIOUS	XXX	83,764	83,764	57,248	82,297		1,466		1,466		83,764				3,399	04/15/2037

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31397H-AA-6	FHLMC 3311 ZL		12/01/2020	VARIOUS	XXX	41,008	41,008	28,051	40,499		509		509		41,008				1,552	05/15/2037
31397H-B9-8	FHR 3312 HP		12/01/2020	MBS PAYDOWN	XXX	688,769	688,769	641,631	685,097		3,672		3,672		688,769				20,508	05/15/2037
31397H-BW-7	FHR331296COLLAT		12/01/2020	MBS PAYDOWN	XXX	182,925	182,925	177,259	182,654		271		271		182,925				5,597	05/15/2027
31397H-SA-7	FHR 3338 AH		12/01/2020	MBS PAYDOWN	XXX	1,055	1,055	1,069	1,056						1,055				34	06/15/2037
31397J-A6-1	FHR 3336 VZ		12/01/2020	VARIOUS	XXX	25,060	25,060	17,137	24,713		348		348		25,060				326	06/15/2037
31397J-W4-2	FHR 3349 PE		12/01/2020	MBS PAYDOWN	XXX	362,032	362,032	371,846	362,689		(658)		(658)		362,032				14,848	07/15/2037
31397K-D4-0	FHR 3355 ZH		12/01/2020	VARIOUS	XXX	43,745	43,745	29,898	43,279		465		465		43,745				1,645	08/15/2037
31397P-RT-9	FHR 3406 B		12/01/2020	MBS PAYDOWN	XXX	38,022	38,022	38,197	38,032		(11)		(11)		38,022				1,527	01/15/2038
31397Q-G5-1	FNR 2011-18 ZE		12/01/2020	VARIOUS	XXX	1,986,052	1,986,052	1,783,111	1,960,391		25,661		25,661		1,986,052				75,761	03/25/2041
31397Q-J3-3	FNR 2011-18 KY		12/01/2020	MBS PAYDOWN	XXX	780,522	780,522	735,886	775,126		5,397		5,397		780,522				19,110	03/25/2041
31397S-VR-2	FNR 2011-39 UZ		12/01/2020	VARIOUS	XXX	914,714	914,714	852,708	905,310		9,403		9,403		914,714				32,452	05/25/2041
31397U-EH-8	FNR 2011-47 LW		12/01/2020	MBS PAYDOWN	XXX	574,675	574,675	535,884	571,921		2,754		2,754		574,675				15,896	06/25/2041
31397U-K6-5	FNR 2011-65 C		12/01/2020	MBS PAYDOWN	XXX	2,008,551	2,008,551	1,901,219	1,992,823		15,728		15,728		2,008,551				46,104	07/25/2041
31397U-ZQ-5	FNR 2011-58 HL		12/01/2020	VARIOUS	XXX	1,450,933	1,450,933	1,368,519	1,436,993		13,940		13,940		1,450,933				31,956	07/25/2041
31397W-J7-1	FHR 3474 Z		12/01/2020	VARIOUS	XXX	158,685	158,685	154,292	158,461		224		224		158,685				5,701	07/15/2038
31397W-X9-1	FHR 3473 AY		12/01/2020	MBS PAYDOWN	XXX	96,267	96,267	92,898	95,994		273		273		96,267				2,680	07/15/2038
31398F-5A-5	FNR 2009-99 HZ		12/01/2020	VARIOUS	XXX	153,594	153,594	150,288	153,259		334		334		153,594				5,629	12/25/2039
31398F-YE-5	FNR 2009-93 VZ		12/01/2020	VARIOUS	XXX	491,095	491,095	457,573	486,110		4,984		4,984		491,095				20,431	11/25/2039
31398G-BZ-1	FNR 2009-102 EZ		12/01/2020	VARIOUS	XXX	104,331	104,331	102,046	104,101		230		230		104,331				4,888	12/25/2039
31398G-KS-7	FNR 2009-114 EZ		12/01/2020	VARIOUS	XXX	351,333	351,333	339,801	350,059		1,273		1,273		351,333				13,842	01/25/2040
31398G-MM-8	FNR 2009-115 HZ		12/01/2020	VARIOUS	XXX	71,622	71,622	70,002	71,438		183		183		71,622				954	01/25/2040
31398G-PX-1	FNR 2009-108 ZH		12/01/2020	VARIOUS	XXX	333,904	333,904	319,175	332,631		1,273		1,273		333,904				14,871	01/25/2040
31398G-TW-9	FNR 2009-109 LZ		12/01/2020	VARIOUS	XXX	194,980	194,980	173,008	194,114		866		866		194,980				7,092	01/25/2040
31398G-U7-2	FNR 2010-4 GZ		12/01/2020	VARIOUS	XXX	250,932	250,932	244,712	249,948		983		983		250,932				7,099	02/25/2040
31398G-Y4-5	FNR 2010-10 BZ		12/01/2020	VARIOUS	XXX	243,108	243,108	236,438	242,478		630		630		243,108				9,787	02/25/2040
31398L-YL-6	FHR 3623 CZ		12/01/2020	VARIOUS	XXX	1,923,721	1,923,721	1,861,880	1,917,262		6,459		6,459		1,923,721				80,335	01/15/2040
31398L-ZZ-4	FHR 3621 HZ		12/01/2020	VARIOUS	XXX	1,268,065	1,268,065	1,244,233	1,265,624		2,442		2,442		1,268,065				52,750	01/15/2040
31398M-YC-4	FNR 2010-19 Z		12/01/2020	VARIOUS	XXX	651,743	651,743	639,558	650,206		1,537		1,537		651,743				28,139	03/25/2040
31398M-ZX-7	FNR 2010-23 LZ		12/01/2020	VARIOUS	XXX	337,068	337,068	331,628	336,447		621		621		337,068				14,467	03/25/2040
31398N-4W-1	FNR 2010-132 BC		12/01/2020	MBS PAYDOWN	XXX	1,329,494	1,329,494	1,238,923	1,320,291		9,203		9,203		1,329,494				28,427	11/25/2040
31398S-RK-1	FNR 2010-143 Z		12/01/2020	VARIOUS	XXX	2,012,570	2,012,570	1,965,636	2,001,941		10,629		10,629		2,012,570				71,788	12/25/2040
31398T-SC-6	FNR 2010-93 KZ		12/01/2020	VARIOUS	XXX	315,032	315,032	298,492	314,338		693		693		315,032				12,419	08/25/2040
31398W-3B-8	FHR 3629 CZ		12/01/2020	VARIOUS	XXX	794,513	794,513	767,539	791,932		2,581		2,581		794,513				33,540	01/15/2040
3140FX-EK-4	FN BF0137		12/01/2020	MBS PAYDOWN	XXX	2,484,702	2,484,702	2,436,291	2,482,059		2,643		2,643		2,484,702				43,192	08/01/2056
3140FX-FR-8	FN BF0175		12/01/2020	VARIOUS	XXX	2,053,173	2,053,173	1,957,048	2,049,000		4,174		4,174		2,053,173				30,573	01/01/2057
3140HR-3B-7	FN BL0793		12/01/2020	VARIOUS	XXX	375,472	375,472	377,229	375,542		(69)		(69)		375,472				8,841	12/01/2038
3140HR-B3-6	FN BL0057		12/01/2020	MBS PAYDOWN	XXX	52,528	52,528	53,332	52,552		(24)		(24)		52,528				1,160	09/01/2038
3140HR-B4-4	FN BL0058		12/01/2020	MBS PAYDOWN	XXX	16,976	16,976	17,236	16,984		(8)		(8)		16,976				375	09/01/2038
3140HR-L7-6	FN BL0349		12/01/2020	MBS PAYDOWN	XXX	69,709	69,709	70,515	69,771		(62)		(62)		69,709				1,562	07/01/2026
3140HR-LT-8	FN BL0337		12/01/2020	MBS PAYDOWN	XXX	14,680	14,680	14,969	14,688		(8)		(8)		14,680				356	10/01/2038
3140HR-M6-7	FN BL0380		12/01/2020	MBS PAYDOWN	XXX	166,057	166,057	168,236	166,147		(90)		(90)		166,057				3,486	10/01/2033
3140HR-MZ-3	FN BL0375		12/01/2020	MBS PAYDOWN	XXX	15,883	15,883	16,290	15,891		(8)		(8)		15,883				386	10/01/2048
3140HR-N2-5	FN BL0408		12/01/2020	MBS PAYDOWN	XXX	24,946	24,946	25,211	24,954		(8)		(8)		24,946				574	11/01/2038
3140HR-N7-4	FN BL0413		12/01/2020	MBS PAYDOWN	XXX	54,283	54,283	54,317	54,288		(5)		(5)		54,283				1,170	11/01/2033
3140HR-NZ-2	FN BL0407		12/01/2020	MBS PAYDOWN	XXX	58,810	58,810	59,986	58,855		(45)		(45)		58,810				1,314	11/01/2033
3140HR-PV-9	FN BL0435		12/01/2020	MBS PAYDOWN	XXX	263,084	263,084	264,564	263,130		(45)		(45)		263,084				6,066	06/01/2044
3140HR-WP-4	FN BL0653		12/01/2020	MBS PAYDOWN	XXX	68,828	68,828	68,877	68,836		(8)		(8)		68,828				1,562	12/01/2032
3140HR-WX-7	FN BL0661		12/01/2020	MBS PAYDOWN	XXX	538,592	538,592	539,854	538,676		(84)		(84)		538,592				11,932	11/01/2033
3140HR-YH-0	FN BL0711		12/01/2020	MBS PAYDOWN	XXX	31,375	31,375	32,167	31,403		(28)		(28)		31,375				754	11/01/2038
3140HR-ZK-2	FN BL0745		12/01/2020	MBS PAYDOWN	XXX	185,673	185,673	186,311	185,710		(37)		(37)		185,673				4,219	01/01/2034
3140HR-ZN-6	FN BL0748		12/01/2020	MBS PAYDOWN	XXX	297,943	297,943	298,967	298,001		(59)		(59)		297,943				6,772	01/01/2034
3140HS-BH-3	FN BL0939		12/01/2020	MBS PAYDOWN	XXX	48,876	48,876	48,907	48,880		(4)		(4)		48,876				1,169	12/01/2036
3140HS-CA-7	FN BL0964		12/01/2020	MBS PAYDOWN	XXX	30,465	30,465	30,684	30,475		(10)		(10)		30,465				718	12/01/2033
3140HS-CK-5	FN BL0973		12/01/2020	MBS PAYDOWN	XXX	30,246	30,246	30,510	30,257		(11)		(11)		30,246				718	12/01/2033
3140HS-CW-9	FN BL0984		12/01/2020	MBS PAYDOWN	XXX	13,154	13,154	13,228	13,155		(2)		(2)		13,154				313	12/01/2048
3140HS-ED-9	FN BL1031		12/01/2020	MBS PAYDOWN	XXX	43,936	43,936	44,018	43,942		(6)		(6)		43,936				989	12/01/2033
3140HS-HC-8	FN BL1126		12/01/2020	MBS PAYDOWN	XXX	46,714	46,714	46,743	46,721		(7)		(7)		46,714				1,041	01/01/2029
3140HS-HZ-7	FN BL1147		12/01/2020	MBS PAYDOWN	XXX	14,810	14,810	15,204	14,825		(15)		(15)		14,810				356	12/01/2033

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3140HS-L3-3	FN BL1245		07/27/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,790,000	4,790,000	4,792,994	4,792,495		(735)		(735)		4,791,761		(1,761)	(1,761)	307,514	01/01/2031
3140HS-NV-9	FN BL1303		12/01/2020	MBS PAYDOWN	XXX	19,987	19,987	20,699	20,005		(18)		(18)		19,987				528	01/01/2044
3140HS-RS-2	FN BL1396		12/01/2020	MBS PAYDOWN	XXX	24,841	24,841	25,477	24,859		(18)		(18)		24,841				592	01/01/2039
3140HS-RV-5	FN BL1399		12/01/2020	MBS PAYDOWN	XXX	241,407	241,407	242,802	241,493		(87)		(87)		241,407				5,435	01/01/2031
3140HS-T4-3	FN BL1470		12/01/2020	MBS PAYDOWN	XXX	21,081	21,081	21,832	21,096		(14)		(14)		21,081				540	02/01/2049
3140HS-TL-5	FN BL1454		12/01/2020	MBS PAYDOWN	XXX	84,074	84,074	85,624	84,152		(78)		(78)		84,074				1,809	01/01/2031
3140HS-U4-1	FN BL1502		12/01/2020	MBS PAYDOWN	XXX	134,597	134,597	137,036	134,649		(52)		(52)		134,597				2,997	02/01/2049
3140HS-XN-6	FN BL1584		12/01/2020	MBS PAYDOWN	XXX	32,743	32,743	33,091	32,757		(14)		(14)		32,743				708	02/01/2034
3140HT-2V-0	FN BL2587		12/01/2020	MBS PAYDOWN	XXX	14,552	14,552	14,779	14,556		(5)		(5)		14,552				315	06/01/2049
3140HT-NB-1	FN BL2185		12/01/2020	MBS PAYDOWN	XXX	53,034	53,034	54,128	53,056		(22)		(22)		53,034				1,201	05/01/2049
3140HT-SB-6	FN BL2313		12/01/2020	MBS PAYDOWN	XXX	63,164	63,164	63,559	63,182		(18)		(18)		63,164				1,179	05/01/2034
3140HT-UT-4	FN BL2393		12/01/2020	MBS PAYDOWN	XXX	21,471	21,471	22,034	21,493		(22)		(22)		21,471				428	05/01/2034
3140HT-XX-2	FN BL2493		12/01/2020	MBS PAYDOWN	XXX	17,053	17,053	17,404	17,066		(14)		(14)		17,053				340	05/01/2034
3140HU-B7-0	FN BL2761		12/01/2020	MBS PAYDOWN	XXX	47,863	47,863	48,851	47,883		(20)		(20)		47,863				1,052	06/01/2049
3140HU-B9-6	FN BL2763		12/01/2020	MBS PAYDOWN	XXX	34,795	34,795	35,686	34,812		(18)		(18)		34,795				772	06/01/2049
3140HW-UD-2	FN BL5079		12/28/2020	MBS PAYDOWN	XXX	190,707	190,707	191,124	190,725		(18)		(18)		190,707				2,582	02/01/2040
3140HY-EA-2	FN BL6428		12/28/2020	MBS PAYDOWN	XXX	16,091	16,091	16,423			(4)		(4)		16,091				160	04/01/2050
3140J1-V4-7	FN BL8734		12/01/2020	MBS PAYDOWN	XXX	2,011	2,011	2,033							2,011				4	11/01/2050
3140J2-CR-5	FN BL9079		12/28/2020	MBS PAYDOWN	XXX	768	768	796							768				2	11/01/2050
3140J2-HH-2	FN BL9231		12/01/2020	MBS PAYDOWN	XXX	2,048	2,048	2,101							2,048				4	11/01/2050
3140J6-F2-8	FN BM1984		12/28/2020	MBS PAYDOWN	XXX	104,069	104,069	104,939	104,182		(113)		(113)		104,069				2,361	11/01/2047
3140J8-X5-7	FN BM4299		12/01/2020	MBS PAYDOWN	XXX	87,620	87,620	91,979			(205)		(205)		87,620				3,554	03/01/2030
3140JA-DV-7	FN BM5515		12/01/2020	MBS PAYDOWN	XXX	195,025	195,025	207,926			(599)		(599)		195,025				9,550	02/01/2029
3140J7-D9-5	FN CA0127		12/01/2020	MBS PAYDOWN	XXX	220,657	220,657	229,354	221,963		(1,306)		(1,306)		220,657				5,417	08/01/2047
3140J8-AH-8	FN CA0907		12/01/2020	MBS PAYDOWN	XXX	109,420	109,420	110,138	109,526		(106)		(106)		109,420				2,385	12/01/2047
3140J8-RK-3	FN CA1389		12/01/2020	MBS PAYDOWN	XXX	320,265	320,265	328,973	322,475		(2,210)		(2,210)		320,265				8,300	03/01/2048
3140J8-WZ-4	FN CA1563		12/01/2020	MBS PAYDOWN	XXX	361,688	361,688	371,409	364,424		(2,736)		(2,736)		361,688				8,860	04/01/2048
31413J-B4-5	FN 6.075 946559		12/01/2020	MBS PAYDOWN	XXX	2,768	2,768	2,790	2,769						2,768				21	09/01/2037
31418A-TT-5	FNMA CONV LONG TERM 30YR - JUMBO-C		12/01/2020	MBS PAYDOWN	XXX	664,789	664,789	658,868	663,428		1,361		1,361		664,789				13,281	06/01/2043
31418A-VT-2	FN MA1525		12/01/2020	MBS PAYDOWN	XXX	98,405	98,405	101,327	98,766		(361)		(361)		98,405				2,066	08/01/2043
31418C-3J-1	FN MA3500		12/01/2020	MBS PAYDOWN	XXX	1,748,522	1,748,522	1,739,233	1,745,415		3,108		3,108		1,748,522				36,213	10/01/2048
31418C-4D-3	FN MA3519		12/01/2020	MBS PAYDOWN	XXX	379,276	379,276	384,076	380,657		(1,381)		(1,381)		379,276				8,314	11/01/2038
31418C-5E-0	FNMA 20YR		12/01/2020	MBS PAYDOWN	XXX	365,660	365,660	370,288	366,903		(1,244)		(1,244)		365,660				8,071	12/01/2038
31418C-AF-1	FNMA 30 YR		12/01/2020	MBS PAYDOWN	XXX	791,805	791,805	821,312	796,683		(4,878)		(4,878)		791,805				15,249	08/01/2046
31418C-EQ-3	FN MA2842		12/01/2020	VARIOUS	XXX	3,687,382	3,687,382	3,661,853	3,682,355		5,028		5,028		3,687,382				76,099	11/01/2046
31418C-YT-5	FN MA3421		12/01/2020	VARIOUS	XXX	1,797,394	1,797,394	1,789,937	1,793,980		3,414		3,414		1,797,394				36,556	07/01/2048
31418C-ZL-1	FN MA3446		12/01/2020	VARIOUS	XXX	5,516,027	5,516,027	5,489,426	5,503,083		12,944		12,944		5,516,027				118,750	08/01/2048
31418D-GK-2	FN MA3801		01/31/2020	VARIOUS	XXX	22,295,481	22,561,331	22,272,231	22,272,947		1,220		1,220		22,274,167		21,314	21,314	87,603	10/01/2049
31418D-HK-1	FN MA3833		01/31/2020	VARIOUS	XXX	74,239,422	75,000,000	74,094,285	74,096,509		3,577		3,577		74,100,087		139,335	139,335	291,250	11/01/2049
31418D-JQ-6	FN MA3870		01/31/2020	VARIOUS	XXX	16,907,350	17,125,448	16,905,687	16,906,228		854		854		16,907,082		268	268	66,506	12/01/2049
31418D-KJ-0	FN MA3896		12/01/2020	MBS PAYDOWN	XXX	232,427	232,427	235,087			(507)		(507)		232,427				3,657	01/01/2035
31418D-LL-4	FN MA3930		12/01/2020	MBS PAYDOWN	XXX	233,559	233,559	236,269			(515)		(515)		233,559				3,720	01/01/2035
31418D-MD-1	FN MA3955		12/01/2020	MBS PAYDOWN	XXX	346,280	346,280	355,532			(1,592)		(1,592)		346,280				4,475	03/01/2035
31418D-NA-6	FN MA3984		12/01/2020	MBS PAYDOWN	XXX	314,920	314,920	323,335			(1,287)		(1,287)		314,920				4,313	03/01/2035
35563C-AJ-7	FMMHR 2015-R1 2A		12/28/2020	VARIOUS	XXX	245,701	245,701	261,272	245,878		(177)		(177)		245,701				5,971	10/25/2052
35563C-AS-7	FMMHR 2015-R1 A3		12/28/2020	VARIOUS	XXX	746,521	746,521	839,416	641,260		(1,336)		(1,336)		746,521				17,458	11/25/2052
35563P-GH-6	SCRT 2018-3 MB		11/27/2020	VARIOUS	XXX	140,023	140,023	132,027	139,580		443		443		140,023				3,851	08/25/2057
35563P-HB-8	SCRT 2018-4 HB		11/27/2020	VARIOUS	XXX	196,714	196,714	165,032	195,800		914		914		196,714				4,811	11/01/2057
35563P-HG-7	SCRT 2018-4 MB		12/29/2020	VARIOUS	XXX	764,605	764,605	685,064	761,107		3,497		3,497		764,605				21,453	11/01/2057
357172-UZ-6	FMTSCD 5.45 8/1/2021		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	65,000	65,000	65,000	65,000						65,000				1,771	08/01/2021
36202C-YS-6	GNMA 2 POOL 002521		12/01/2020	MBS PAYDOWN	XXX	1,324	1,324	1,303	1,323		2		2		1,324				51	12/20/2027
36204U-Q4-6	GNMA POOL 380375		12/01/2020	MBS PAYDOWN	XXX	8,724	8,724	8,757	8,724						8,724				383	06/15/2024
36206M-4C-8	GNMA POOL 415819		12/01/2020	MBS PAYDOWN	XXX	230	230	230	230						230				9	12/15/2025
362206-UW-2	GNMA POOL 298597		12/01/2020	MBS PAYDOWN	XXX	988	988	991	988						988				42	12/15/2021
36223H-HE-0	GNMA POOL 308129		12/01/2020	MBS PAYDOWN	XXX	2,237	2,237	2,244	2,237						2,237				87	01/15/2022
36223W-M3-5	GNMA POOL 319978		12/01/2020	MBS PAYDOWN	XXX	2,354	2,354	2,361	2,354						2,354				103	04/15/2022
36224Y-QG-7	GNMA POOL 342555		12/01/2020	MBS PAYDOWN	XXX	1,316	1,316	1,312	1,315		1		1		1,316				50	03/15/2023

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3622AA-HH-0	G2 784832		12/01/2020	MBS PAYDOWN	XXX	101,087	101,087	107,406			(199)		(199)		101,087				3,614	10/20/2045
37353P-DZ-9	GEORGIA HOUSING & FINANCE AGENCY		03/26/2020	RBC DAIN RAUSCHER	XXX	4,501,508	4,400,000	4,400,000	4,400,000						4,400,000		101,508	101,508	61,294	12/01/2039
38373M-4H-0	GNR 2008-90 Z		12/16/2020	MBS PAYDOWN	XXX	562,145	562,145	359,773	559,895		2,250		2,250		562,145				7,654	12/16/2050
38373M-AD-2	GNMA SERIES 2001-12 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	29,049	29,049	30,593	29,080		(31)		(31)		29,049				1,226	07/16/2040
38373M-BT-6	GNMA SERIES 2002-26 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	272,311	272,311	245,558	271,868		443		443		272,311				14,850	03/16/2042
38373M-CA-6	GNMA SERIES 2002-35 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	4,372	4,372	4,131	4,362		11		11		4,372				174	03/16/2042
38373M-H7-8	GNR 2007-46 Z		12/16/2020	MBS PAYDOWN	XXX	18,827	18,827	12,134	18,665		162		162		18,827				404	06/16/2049
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	1,549,358	1,549,358	1,384,255	1,543,959		5,399		5,399		1,549,358				70,682	09/16/2044
38373M-JR-2	GNMA SERIES 2003-96 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	517,943	517,943	495,850	517,457		486		486		517,943				5,929	01/16/2047
38373M-KV-1	GNMA SERIES 2004-10 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	291,355	291,355	259,664	290,284		1,070		1,070		291,355				9,792	01/16/2044
38373M-LU-2	GNMA SERIES 2004-51 CLASS ZB		12/16/2020	MBS PAYDOWN	XXX	517,842	517,842	445,486	511,423		6,419		6,419		517,842				13,887	04/16/2046
38373M-NV-8	GNR 2005-9 Z		12/16/2020	MBS PAYDOWN	XXX	397,058	397,058	308,293	385,411		11,647		11,647		397,058				9,673	01/16/2045
38373M-S6-8	GNR 2008-28 Z		12/16/2020	MBS PAYDOWN	XXX	46,367	46,367	30,138	46,084		283		283		46,367				1,052	10/16/2049
38373M-V7-2	GNR 2008-45 Z		12/16/2020	MBS PAYDOWN	XXX	17,561	17,561	14,614	17,498		63		63		17,561				510	02/16/2048
38373M-W6-3	GNR 2008-39 Z		12/16/2020	MBS PAYDOWN	XXX	1,024,822	1,024,822	709,969	1,017,786		7,036		7,036		1,024,822				8,414	02/16/2048
38373V-MP-2	GNMA SERIES 2002-61 CLASS Z		11/16/2020	VARIOUS	XXX	280,983	280,983	285,988	281,671		(685)		(685)		280,986		(3)	(3)	16,206	07/16/2042
38373V-ZW-3	GNMA SERIES 2002-70 CLASS PB		12/01/2020	MBS PAYDOWN	XXX	638,872	638,872	654,844	639,224		(351)		(351)		638,872				21,837	10/20/2032
38373W-U9-7	GNMA SERIES 2002-32 CLASS PG		12/01/2020	MBS PAYDOWN	XXX	388,199	388,199	382,224	387,876		323		323		388,199				13,357	05/20/2032
38373Y-6Z-2	GNMA SERIES 2003-16 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	742,830	742,830	692,926	739,852		2,977		2,977		742,830				19,130	02/16/2044
38373Y-D9-2	GNMA SERIES 2003-4 CLASS MZ		12/01/2020	MBS PAYDOWN	XXX	1,739,955	1,739,955	1,599,671	1,734,869		5,086		5,086		1,739,955				55,082	01/20/2033
38374B-5J-8	GNMA SERIES 2003-79 CLASS PZ		12/01/2020	MBS PAYDOWN	XXX	4,547,980	4,547,980	3,990,853	4,530,385		17,595		17,595		4,547,980				137,907	09/20/2033
38374B-6R-9	GNMA SERIES 2003-73 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	534,549	534,549	416,865	530,303		4,246		4,246		534,549				15,641	08/16/2043
38374B-KJ-1	GNMA SERIES 2003-60 CLASS CE		12/16/2020	MBS PAYDOWN	XXX	907,476	907,476	793,526	902,502		4,973		4,973		907,476				24,069	07/16/2033
38374B-ZY-2	GNMA SERIES 2003-71 CLASS PC		12/01/2020	MBS PAYDOWN	XXX	1,121,172	1,121,172	981,446	1,115,628		5,544		5,544		1,121,172				31,722	08/20/2033
38374D-ES-4	GNR 2006-33 PC		12/01/2020	MBS PAYDOWN	XXX	490,649	490,649	495,211	490,778		(128)		(128)		490,649				16,572	07/20/2036
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD		12/16/2020	MBS PAYDOWN	XXX	2,129,920	2,129,920	2,095,641	2,126,165		3,754		3,754		2,129,920				70,288	11/16/2033
38374F-DU-5	GNMA SERIES 2004-12 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	314,145	314,145	293,529	313,502		643		643		314,145				11,402	03/16/2046
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		12/16/2020	MBS PAYDOWN	XXX	642,579	642,579	508,039	637,304		5,275		5,275		642,579				15,258	02/16/2034
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC		12/16/2020	MBS PAYDOWN	XXX	2,008,737	2,008,737	1,761,412	1,997,577		11,160		11,160		2,008,737				60,086	03/16/2034
38374G-CG-5	GNMA SERIES 2004-23 CLASS Z		12/16/2020	MBS PAYDOWN	XXX	944,900	944,900	935,919	943,373		1,527		1,527		944,900				20,462	03/16/2044
38374M-6Z-7	GNMA 2006-35 TH		12/01/2020	MBS PAYDOWN	XXX	515,825	515,825	521,225	516,198		(373)		(373)		515,825				16,994	07/20/2036
38374N-GP-6	GNMA 2006-27 QD		12/01/2020	MBS PAYDOWN	XXX	301,655	301,655	303,914	301,753		(98)		(98)		301,655				10,622	06/20/2036
38374N-JZ-1	GNR 2006-42 Z		12/16/2020	MBS PAYDOWN	XXX	37,716	37,716	24,959	37,422		294		294		37,716				824	02/16/2048
38374N-PA-9	GNR 2006-38 GK		12/01/2020	MBS PAYDOWN	XXX	575,796	575,796	580,654	575,907		(111)		(111)		575,796				18,474	08/20/2036
38374N-SS-7	GNR 2006-52 PH		12/01/2020	MBS PAYDOWN	XXX	611,655	611,655	610,891	611,574		82		82		611,655				20,476	09/20/2036
38375B-C3-4	GNR 2012-H31 AI		12/31/2020	INTEREST ONLY PAYMENT	XXX			293,706	222,404		(222,404)		(222,404)						36,670	11/20/2062
38376F-4B-5	GNR 2009-81 PZ		12/16/2020	MBS PAYDOWN	XXX	793,920	793,920	794,757	794,002		(81)		(81)		793,920				31,238	09/16/2039
38376G-UP-3	GNR 2010-100 Z		12/16/2020	MBS PAYDOWN	XXX	2,886,836	2,886,836	2,545,791	2,799,300		87,535		87,535		2,886,836				64,847	07/16/2050
38376G-VS-6	GNR 2010-123 Z		12/16/2020	MBS PAYDOWN	XXX	730,330	730,330	609,779	724,572		5,758		5,758		730,330				3,182	05/16/2051
38378K-2A-6	GNR 2013-140 AG		12/16/2020	MBS PAYDOWN	XXX	1,637,287	1,637,287	1,637,287	1,637,287						1,637,287				49,691	09/16/2053
38378N-DV-2	GNR 2013-145 AH		11/30/2020	MBS PAYDOWN	XXX	8,823,294	8,823,294	8,509,906	8,560,986		262,308		262,308		8,823,294				158,984	10/01/2053
38382A-AD-7	GNR 2019-121 MZ		07/31/2020	MBS PAYDOWN	XXX	10,056,931	10,056,931	9,966,306	9,966,282		90,649		90,649		10,056,931				150,181	10/20/2049
412493-AG-3	HARDEV 7.60 12/15/39		12/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	570,000	570,000	570,000	570,000						570,000				43,320	12/15/2039
44372B-CP-6	HUDSON CNTY N J IMPT AUTH FAC		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	104,178	101,859		(206)		(206)		101,653		(1,653)	(1,653)	7,400	12/01/2025
45201Y-3Q-8	IL HSG DEV AUTH		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				27,396	10/01/2041
455719-BB-9	INDIO CA REDEV AGY TAX ALLOCAT		08/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	60,000	60,000	70,225	68,762		(291)		(291)		68,472		(8,472)	(8,472)	3,780	08/15/2033
45656T-BQ-0	CA INDUSTRY PROJ 2 (RDA) 2015B		01/02/2020	SECURITY CALLED BY ISSUER at 102.000	XXX	2,371,500	2,325,000	2,325,000	2,325,000						2,325,000				96,418	01/01/2023
45656T-BR-8	CA INDUSTRY PROJ 2 (RDA) 2015B		01/02/2020	SECURITY CALLED BY ISSUER at 102.000	XXX	11,429,100	11,205,000	11,205,000	11,205,000						11,205,000				506,690	01/01/2027
49228M-CV-4	KERN CNTY CA WTR AGY IMPT DIST		05/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	194,003	186,703		(249)		(249)		186,454		(36,454)	(36,454)	4,987	05/01/2038
494787-DE-1	KINMED 7.9 6/15/2030		06/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	6,425,000	6,425,000	6,431,250	6,425,398		(398)		(398)		6,425,000				253,788	06/15/2030
494787-DF-8	KINMED 8.00 6/15/2040		06/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	12,750,000	12,750,000	12,779,243	12,752,016		(2,016)		(2,016)		12,750,000				510,000	06/15/2040

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
514014-MB-2	LANSCD 6.00 1/15/2028		07/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	14,820,000	14,820,000	14,820,000	14,820,000						14,820,000				889,200	01/15/2028
544495-WB-6	LOSPWR 7.003 7/1/2041		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	9,740,000	9,740,000	9,662,048	9,671,339		719		719		9,672,058		67,942	67,942	682,092	07/01/2041
575158-GN-4	MASMED 5.377 12/01/2025		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				107,540	12/01/2025
575158-GQ-7	MASMED 6.397 12/01/2035		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				77,084	12/01/2035
57586E-NA-5	MASMED 6.477 07/01/2020		07/01/2020	MATURITY	XXX	870,000	870,000	870,000	870,000						870,000				56,350	07/01/2020
57586N-3A-7	MASSACHUSETTS MFA 2018C		02/14/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,430,000	1,430,000	1,430,000	1,430,000						1,430,000				2,733	12/01/2033
57586N-3B-5	MASSACHUSETTS MFA 2018C		02/14/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	905,000	905,000	905,000	905,000						905,000				1,762	12/01/2038
57586N-RT-0	MASSACHUSETTS ST HSG FIN AGY		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000	10,000	10,025	10,023		(1)		(1)		10,023		(23)	(23)	269	12/01/2041
57586N-YT-2	MA HFA MULTI-FAM 2015B		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	275,000	275,000	275,000	275,000						275,000				7,014	12/01/2035
57587A-MD-7	MA HOUSING FIN AGCY 2015-I		08/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				114,281	12/01/2050
584556-DZ-4	MDCEDU 6.692 06/01/2032		06/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	6,190,000	6,190,000	6,190,000	6,190,000						6,190,000				207,117	06/01/2032
584556-EA-8	MDCEDU 5.918 6/1/2025		06/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				59,180	06/01/2025
584556-EB-6	MDCEDU 6.842 6/1/2035		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,340,000	3,340,000	3,340,000	3,340,000						3,340,000				210,114	06/01/2035
59259N-ZH-9	METROPOLITAN TRANSIT AUTHORITY		03/30/2020	WELLS FARGO	XXX	10,335,528	7,200,000	8,579,092	8,436,078		(10,944)		(10,944)		8,425,135		1,910,393	1,910,393	199,539	11/15/2039
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV F		04/02/2020	JPMORGAN SECURITIES INC	XXX	14,005,098	12,220,000	17,108,806	16,585,784		(38,367)		(38,367)		16,547,417		(2,542,319)	(2,542,319)	318,184	11/15/2039
59259Y-CA-5	MTATRN 6.548 11/15/2031		03/27/2020	WELLS FARGO	XXX	20,631,418	17,140,000	17,183,536	17,168,194		(517)		(517)		17,167,676		3,463,742	3,463,742	423,990	11/15/2031
59259Y-DC-0	MTATRN 6.687 11/15/2010		04/08/2020	MORGAN STANLEY	XXX	4,257,390	3,715,000	5,128,948	4,908,497		(14,271)		(14,271)		4,894,226		(636,836)	(636,836)	102,129	11/15/2040
59259Y-DK-2	MTATRN 6.20 11/15/26		07/08/2020	VARIOUS	XXX	36,655,181	32,960,000	32,960,000	32,960,000						32,960,000		3,695,181	3,695,181	1,276,568	11/15/2026
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV F		04/02/2020	CITIGROUP GLOBAL MARKETS	XXX	2,514,425	2,150,000	2,962,894	2,828,566		(7,583)		(7,583)		2,820,983		(306,558)	(306,558)	57,380	11/15/2040
59334D-GU-2	FL MIAMI DADE CNTY WATER/SEWER REV		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	11,500,000	11,500,000	11,909,055	11,808,890		(11,069)		(11,069)		11,797,821		(297,821)	(297,821)	575,000	10/01/2034
59465M-W9-2	MI STATE HOUSING DEV AUTH 2016B		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,795,000	2,795,000	2,795,000	2,795,000						2,795,000				100,031	10/01/2033
60416S-W3-0	MN MINNESOTA HFA 2019G		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	390,000	390,000	390,000	390,000						390,000				10,213	01/01/2040
60534R-V6-3	MSSDEV 6.25 10/1/2026		10/20/2020	VARIOUS	XXX	4,123,474	4,055,000	4,055,000	4,055,000						4,055,000		68,474	68,474	270,829	10/01/2026
60534R-V7-1	MSSDEV 6.5 10/1/2031		10/26/2020	VARIOUS	XXX	5,753,131	5,645,000	5,489,367	5,538,996		6,355		6,355		5,545,351		207,780	207,780	389,508	10/01/2031
60534R-V8-9	MSSDEV 6.75 10/1/2036		10/19/2020	JPMORGAN SECURITIES INC	XXX	10,214,700	10,000,000	9,802,100	9,841,565		5,121		5,121		9,846,686		368,014	368,014	712,500	10/01/2036
605360-RU-2	MSSMED 7.265 1/1/2032		01/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,665,000	5,665,000	5,665,000	5,665,000						5,665,000				205,781	01/01/2032
605360-RV-0	MSSMED 7.39 1/1/2040		01/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	28,850,000	28,850,000	29,220,000	28,850,000						28,850,000				1,066,008	01/01/2040
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	140,000	140,000	140,060	140,059		(1)		(1)		140,058		(58)	(58)	2,638	11/01/2039
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	170,000	170,000	170,000	170,000						170,000				3,377	11/01/2044
60637B-WH-9	MO MISSOURI HOUSING DEV COMM 2019C		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	25,000	25,000	25,000	25,000						25,000				404	11/01/2039
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	15,000	15,000						15,000				294	11/01/2044
60637B-WL-0	MO MISSOURI HOUSING DEV COMM 2019C		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000	45,000	45,000	45,000						45,000				821	11/01/2049
625506-HN-3	MUL 0 6/2020		06/01/2020	MATURITY	XXX	17,235,000	17,235,000	7,905,867	16,741,806		493,194		493,194		17,235,000					06/01/2020
63968M-US-6	NE INV FIN AUTH SFM 2019D		03/26/2020	RBC DAIN RAUSCHER	XXX	7,099,260	7,000,000	7,000,000	7,000,000						7,000,000		99,260	99,260	83,125	09/01/2039
641279-MR-2	NV - NEVADA HOUSING DIVISION		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	405,000	405,000	405,000	405,000						405,000				12,640	10/01/2039
641279-MU-5	NV - NEVADA HOUSING DIVISION		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	280,000	280,000	280,000	280,000						280,000				9,265	10/01/2049
641279-NS-9	NV ST HSG DIV 2019B		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				33,750	10/01/2039
641279-NT-7	NV ST HSG DIV 2019B		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	520,000	520,000	520,000	520,000						520,000				16,900	10/01/2044
647201-FV-9	NM NEW MEXICO MTGE FIN AGCY 2019C		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	15,000	15,000						15,000				335	07/01/2039

SCHEDULE D - PART 4

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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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000	10,000	10,000	10,000						10,000				270	07/01/2044
647201-GZ-9	NM NEW MEXICO MFA 2019D		01/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000	10,000	10,000	10,000						10,000				113	07/01/2039
647201-HA-3	NM NEW MEXICO MFA 2019D		01/02/2020	SINKING FUND REDEMPTION	XXX	10,000	10,000	10,000	10,000						10,000				123	07/01/2044
647201-HB-1	NM NEW MEXICO MFA 2019D		01/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000	10,000	10,000	10,000						10,000				127	07/01/2049
647201-JF-0	NM MORT FIN AUTH SFM 2019F		03/26/2020	RBC DAIN RAUSCHER	XXX	1,777,125	1,750,000	1,750,000	1,750,000						1,750,000		27,125	27,125	20,089	07/01/2039
64966H-TX-8	NEW YORK N Y		05/04/2020	JPMORGAN SECURITIES INC	XXX	5,874,705	4,500,000	5,778,990	5,535,963		(23,437)		(23,437)		5,512,526		362,179	362,179	115,959	12/01/2036
64966J-AR-7	NEW YORK N Y		05/04/2020	JPMORGAN SECURITIES INC	XXX	7,509,081	5,380,000	7,785,613	7,437,135		(36,867)		(36,867)		7,400,267		108,814	108,814	145,261	12/01/2037
64972F-Y3-4	NEW YORK CITY MUNICIPAL WATER FINA		05/05/2020	CITIGROUP GLOBAL MARKETS	XXX	2,259,165	1,500,000	2,204,250	2,148,216		(6,254)		(6,254)		2,141,963		117,202	117,202	34,802	06/15/2044
649883-TM-7	NY ST MORT AGY SFM		04/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	465,000	465,000	465,000	465,000						465,000				9,772	10/01/2027
64988Y-CT-2	NY NEW YORK MTGE AGCY 222		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	40,000	40,000	40,000	40,000						40,000				1,217	10/01/2033
658909-UZ-7	ND NORTH DAKOTA HOUSING 2019C		11/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	255,000	255,000	255,000	255,000						255,000				8,435	07/01/2039
664754-Q8-4	NAUHGR 6.687 6/1/2039		06/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	22,650,000	22,650,000	22,650,000	22,650,000						22,650,000				757,303	06/01/2039
664754-R6-7	NAUHGR 6.587 6/1/2030		06/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,530,000	4,530,000	4,524,165	4,526,566		139		139		4,526,705		3,295	3,295	149,196	06/01/2030
677560-ZT-7	OH OHIO HOUSING FIN AGCY 2019B		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	140,000	140,000	140,000	140,000						140,000				4,245	09/01/2039
677560-ZU-4	OH OHIO HOUSING FIN AGCY 2019B		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	230,000	230,000	230,000	230,000						230,000				7,558	09/01/2044
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2020	SINKING FUND REDEMPTION	XXX	959,815	959,815	892,628	954,641		5,174		5,174		959,815				26,956	06/30/2028
691021-LC-1	KY OWENSBORO ELECTRIC 2013B		01/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	6,000,000	6,000,000	6,545,880	6,000,000						6,000,000				150,000	01/01/2024
752111-MF-8	RANWTR 6.337 8/1/2040		08/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	39,825,000	39,825,000	39,825,000	39,825,000						39,825,000				2,523,710	08/01/2040
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T		09/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	135,000	135,000	154,406	153,002		(708)		(708)		152,294		(17,294)	(17,294)	8,454	09/01/2031
779631-FP-0	ROWSCD 6.95 8/1/2034		02/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				139,000	08/01/2034
786106-GN-8	SAC 7.68 8/2021		08/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,080,000	2,080,000	2,267,200	2,106,319		(3,670)		(3,670)		2,102,649		(22,649)	(22,649)	159,744	08/15/2021
792905-DQ-1	ST PAUL MINN HSG & REDEV AUTH		03/18/2020	CITIGROUP GLOBAL MARKETS	XXX	4,934,950	5,000,000	5,000,000	5,000,000						5,000,000		(65,050)	(65,050)	107,665	07/01/2021
797398-EJ-9	SDAGFAC 6.029 8/15/2026		08/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	915,000	915,000	882,518	898,452		1,288		1,288		899,740		15,260	15,260	55,165	08/15/2026
801495-A2-8	CA SANTA CLARA UNIF SCHOOL DIST GO		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	999,950	999,994						999,994		6	6	45,000	07/01/2032
801495-A3-6	CA SANTA CLARA UNIF SCHOOL DIST GO		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	978,140	984,097		430		430		984,526		15,474	15,474	45,000	07/01/2033
801495-C2-6	CA SANTA CLARA UNIF SCHOOL DIST GO		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,555,000	1,555,000	1,637,819	1,560,557		(5,557)		(5,557)		1,555,000				77,750	07/01/2032
801495-C5-9	CA SANTA CLARA UNIF SCHOOL DIST GO		07/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,510,000	3,510,000	3,644,819	3,519,097		(9,097)		(9,097)		3,510,000				175,500	07/01/2034
83162C-SD-6	SBAP 2008-20K 1		11/02/2020	VARIOUS	XXX	224,823	224,823	224,823	224,823						224,823				9,425	11/01/2028
83712D-F9-2	SC STATE HOUSING AUTH 2019B		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	30,000	30,000	30,000	30,000						30,000				553	07/01/2039
84552Y-LA-7	SWTDEV 7.03 4/15/2032		04/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				70,300	04/15/2032
84552Y-LB-5	SWTDEV 7.23 10/15/2035		04/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				253,050	10/15/2035
880461-G5-1	TN HOUSING 2019		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	25,000	25,000	25,000	25,000						25,000				370	07/01/2034
880461-G6-9	TN HOUSING 2019		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	20,000	20,000	20,000	20,000						20,000				324	07/01/2039
882724-QP-5	TX TEXAS TRANS COMM 2019		05/06/2020	CITIGROUP GLOBAL MARKETS	XXX	44,497,615	43,000,000	43,000,000	43,000,000						43,000,000		1,497,615	1,497,615	563,798	04/01/2044
882750-PH-9	TXSHSG 3.8 07/01/2039		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	120,000	120,000	120,000	120,000						120,000				4,096	07/01/2039
882750-PJ-5	TXSHSG 3.9 07/01/2044		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	110,000	110,000	110,000	110,000						110,000				3,911	07/01/2044
882750-PL-0	TXSHSG 3.95 01/01/2050		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	60,000	60,000	60,000	60,000						60,000				2,178	01/01/2050
887440-BF-1	TIMFAC 6.5 06/30		06/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,205,000	3,205,000	3,205,000	3,205,000						3,205,000				104,163	06/01/2030

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
911760-SY-3	VENDE SERIES 2003-1 CLASS J		12/01/2020	MBS PAYDOWN	XXX	1,737,347	1,737,347	1,734,355	1,737,120		226		226		1,737,347				52,025	11/15/2032
911760-TM-8	VENDE SERIES 2003-2 CLASS Z		12/01/2020	MBS PAYDOWN	XXX	1,444,730	1,444,730	1,168,755	1,435,603		9,127		9,127		1,444,730				34,831	05/15/2033
91412G-QL-2	UNIVERSITY CALIF REVS FOR PREV		05/08/2020	PIPER JAFFRAY INC	XXX	2,150,792	2,035,000	2,102,704	2,064,850		(3,045)		(3,045)		2,061,804		88,987	88,987	40,642	05/15/2033
91412N-BD-1	IL UNIV CHICAGO 2020B		05/05/2020	VARIOUS	XXX	1,420,000	1,420,000	1,420,000							1,420,000				6,690	04/01/2045
917435-AA-7	UTSHSG		07/03/2020	SINKING FUND REDEMPTION	XXX	180,405	180,405	170,480	180,305		100		100		180,405				7,323	07/01/2050
93878L-AP-2	DCTFAC 7 10/1/2040		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	23,040,000	23,040,000	23,040,000	23,040,000						23,040,000				1,612,800	10/01/2040
93878L-AQ-0	DCTFAC 6.764 10/1/2030		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	6,510,000	6,510,000	6,510,000	6,510,000						6,510,000				440,336	10/01/2030
93978T-F2-0	WA WASHINGTON STATE HOUSING 20191N		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,515,000	3,515,000	3,581,385	3,580,873		(2,179)		(2,179)		3,578,694		(63,694)	(63,694)	131,813	12/01/2039
941247-N2-0	WAT 7.089 12/1/2038		12/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	870,000	870,000	870,000	870,000						870,000				61,674	12/01/2038
949831-AS-0	WFMBS 2019-3 A17		04/08/2020	VARIOUS	XXX	3,187,147	3,245,276	3,276,715	3,276,504		(3,308)		(3,308)		3,273,196		(86,049)	(86,049)	42,965	10/25/2049
95002F-AC-8	WFMBS 2019-4 A3		04/30/2020	VARIOUS	XXX	17,789,836	17,769,249	18,060,776	18,060,255		(23,591)		(23,591)		18,036,664		(246,828)	(246,828)	209,938	09/25/2049
95874T-BN-8	WESWTR 6.16 10/1/2030		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,095,000	5,095,000	5,095,000	5,095,000						5,095,000				313,852	10/01/2030
3136AB-YU-1	FEDERAL NATL MTG ASSN G 3.0 25FEB43		12/28/2020	VARIOUS	XXX	18,119,579	17,806,383	17,580,853	17,594,517		12,862		12,862		17,607,379		512,200	512,200	263,003	11/01/2042
3136AC-VY-4	FEDERAL NATL MTG ASSN G 3.0 25MAR43		12/28/2020	VARIOUS	XXX	340,597	340,597	336,831	339,583		1,014		1,014		340,597				9,355	07/01/2042
3136AC-5D-9	FEDERAL NATL MTG ASSN G 3.0 25APR43		05/26/2020	VARIOUS	XXX	10,543,788	10,474,282	10,226,698	10,245,960		17,515		17,515		10,263,475		280,313	280,313	197,750	01/01/2043
3136AD-A7-4	FEDERAL NATL MTG ASSN 3.0 25MAY43		05/19/2020	DIRECT	XXX	701,808	691,224	679,729	680,345		11		11		680,356		21,452	21,452	9,786	02/25/2042
3137B2-FF-2	FEDERAL HOME LN MTG COR 3.0 15MAY33		12/15/2020	VARIOUS	XXX	516,334	516,334	509,638	514,822		1,512		1,512		516,334				11,407	03/01/2033
3136AE-N2-9	FEDERAL NATL MTG ASSN G 3.0 25JUN43		12/28/2020	VARIOUS	XXX	4,184,092	4,184,092	4,087,646	4,143,211		40,881		40,881		4,184,092				103,370	04/01/2043
3136AE-UG-0	FEDERAL NATL MTG ASSN G 3.0 25JUN43		10/26/2020	VARIOUS	XXX	460,271	460,271	447,385	458,777		1,494		1,494		460,271				11,041	03/01/2043
3137B3-D9-6	FEDERAL HOME LN MTG COR 3.0 15JUL43		12/15/2020	VARIOUS	XXX	7,349,972	7,349,972	6,816,959	7,215,421		134,551		134,551		7,349,972				166,189	06/01/2043
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30		05/14/2020	SINKING FUND REDEMPTION	XXX	310,912	310,912	310,912	310,912						310,912				10,248	05/01/2030
3138LC-5C-5	FNMA MF 18YR		12/28/2020	MBS PAYDOWN	XXX	28,810	28,810	29,116	28,821		(11)		(11)		28,810				584	01/01/2034
37149#-AA-8	TALISKER		12/01/2020	SINKING FUND REDEMPTION	XXX	87,119	87,119	87,119	87,119						87,119				4,559	12/01/2057
3138LL-5F-8	FNMA MF 9.6/9.1		12/28/2020	MBS PAYDOWN	XXX	39,374	39,374	40,112	39,419		(46)		(46)		39,374				751	08/01/2027
3138LL-CF-0	FNMA MF 10/5		07/01/2020	VARIOUS	XXX	8,825,000	8,825,000	8,867,746	8,857,575		(10,411)		(10,411)		8,847,164		(22,164)	(22,164)	786,723	01/01/2028
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,229,535,579	1,197,549,974	1,198,276,174	1,208,760,197		1,110,935		1,110,935		1,213,024,465		16,240,512	16,240,512	38,158,385	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
000366-AA-2	AASET 2017-1A A		07/16/2020	VARIOUS	XXX	4,444,787	4,414,779	4,411,726	4,409,603		35,052		35,052		4,444,654		132	132	34,975	05/16/2042
000366-AB-0	AASET 2017-1A B		05/31/2020	VARIOUS	XXX	4,683,315	8,273,600	8,273,449	8,273,804		(56)		(56)		8,273,747		(3,590,432)	(3,590,432)	203,242	05/16/2042
000367-AA-0	AASET 2018-1A A		06/12/2020	VARIOUS	XXX	3,737,779	3,743,747	3,738,379	3,738,698		29,280		29,280		3,767,978		(30,199)	(30,199)	29,044	01/16/2038
000367-AB-8	AASET 2018-1A B		06/30/2020	VARIOUS	XXX	2,404,888	3,145,522	3,152,858	3,151,051		(2,078)		(2,078)		3,148,973		(744,085)	(744,085)	55,776	01/16/2038
00038R-AA-4	AASET 2019-2 A		12/16/2020	MBS PAYDOWN	XXX	90,766	90,766	83,793			260		260		90,766				572	10/16/2039
00038R-AB-2	AASET 2019-2 B		03/16/2020	MBS PAYDOWN	XXX	208,793	208,793	208,790	208,415		379		379		208,793				1,551	10/16/2039
00081H-AA-2	ABQ INVESTORS, LLC SERIES A REVENUE BOND		11/15/2020	SINKING FUND REDEMPTION	XXX	991,572	991,572	991,572	991,572						991,572				45,915	05/15/2024
00083Y-AA-3	ACC GROUP HOUSING LLC		07/15/2020	SINKING FUND REDEMPTION	XXX	72,675	72,675	72,675	72,675						72,675				3,479	07/15/2054
00109B-AA-3	AFN 2019-1A A1		12/20/2020	MBS PAYDOWN	XXX	10,000	10,000	9,867			23		23		10,000				109	05/20/2049
00130H-BT-1	AES CORP		06/18/2020	VARIOUS	XXX	2,809,903	2,794,000	2,612,390	2,704,006		69,643		69,643		2,773,649		36,255	36,255	89,272	05/15/2023
001406-AB-3	DCAL 2015-1A B1		05/31/2020	VARIOUS	XXX	981,483	3,199,598	3,191,996	3,192,917		1,668		1,668		3,194,585		(2,213,102)	(2,213,102)	71,960	02/15/2040
00164M-DY-6	ALM 2015-12A A2B2		03/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				64,101	04/16/2027
00164M-EA-7	ALM 2015-12A BR2		03/04/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				41,961	04/16/2027
00164T-AD-0	AMCEST 6.01 1/53		07/15/2020	SINKING FUND REDEMPTION	XXX	9,044	9,044	9,937	9,050		(6)		(6)		9,044				408	01/15/2053
00192J-AC-0	APS 2016-1 2A		12/30/2020	MBS PAYDOWN	XXX	222,182	222,182	209,962	220,399		1,783		1,783		222,182				6,695	03/31/2035
00192J-AE-6	APS 2016-1 4A		12/30/2020	MBS PAYDOWN	XXX	273,058	273,058	230,760	269,346		3,713		3,713		273,058				12,036	05/30/2050
00206R-CR-1	AT&T INC		06/29/2020	SECURITY CALLED BY ISSUER at 101.519	XXX	5,075,970	5,000,000	5,165,700	5,040,857		(19,247)		(19,247)		5,021,609		(21,609)	(21,609)	197,303	02/17/2021
00206R-DE-9	AT&T INC		06/11/2020	JPMORGAN SECURITIES INC	XXX	611,970	460,000	587,774	587,245		(1,813)		(1,813)		585,432		26,539	26,539	21,908	03/15/2040
00221@-AA-9	ARKANSAS ST UNIV		12/21/2020	VARIOUS	XXX	14,276	14,276	14,419	14,278		(2)		(2)		14,276				391	08/20/2043
00255U-AA-3	AASET 2020-1A A		12/15/2020	MBS PAYDOWN	XXX	1,342,057	1,342,057	1,338,285			1,436		1,436		1,342,057				16,524	01/16/2040
00256D-AB-8	AASET 2019-1 B		06/05/2020	VARIOUS	XXX	2,002,217	3,788,000	3,787,915	3,787,921		6		6		3,787,927		(1,785,711)	(1,785,711)	86,758	05/15/2039
00287Y-AT-6	ABBVIE INC		05/14/2020	MATURITY	XXX	4,500,000	4,500,000	4,481,550	4,498,557		1,443		1,443		4,500,000				56,250	05/14/2020
00432C-DK-4	ACCSS 2007-A B		11/25/2020	MBS PAYDOWN	XXX	455,431	455,431	385,977	448,235		7,195		7,195		455,431				5,411	02/25/2037
00440E-AT-4	ACE INA HOLDINGS INC		11/03/2020	MATURITY	XXX	2,000,000	2,000,000	1,998,880	1,999,804		196		196		2,000,000				46,000	11/03/2020

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
004421-KL-6	ACE 2005-SD1 M2		12/25/2020	MBS PAYDOWN	XXX	446,981	446,981	450,965	447,451		(470)		(470)		446,981				6,158	11/25/2050
007036-QT-6	ARMT 2005-8 7A2		12/25/2020	VARIOUS	XXX	192,575	192,575	158,874	189,026		3,549		3,549		192,575				3,353	11/25/2035
007036-VG-8	ARMT 2005-11 4A1		12/01/2020	MBS PAYDOWN	XXX	326,586	326,586	238,816	320,531		6,055		6,055		326,586				6,440	02/25/2036
00791A-AA-8	AECORN 2016-1 CN		07/15/2020	VARIOUS	XXX	2,373,901	2,373,901	2,373,901	2,373,901						2,373,901				186,983	09/15/2065
00817Y-AF-5	AETNA INC		03/05/2020	JEFFERIES & COMPANY INC	XXX	646,148	460,000	573,574	571,554		(875)		(875)		570,679		75,470	75,470	7,111	06/15/2036
008414-AA-2	ABMT 2013-1 A1		12/01/2020	MBS PAYDOWN	XXX	560,204	560,204	559,907	560,152		52		52		560,204				13,270	07/25/2043
00841U-AN-6	ABMT 2014-2 A13		04/30/2020	VARIOUS	XXX	7,640,899	7,556,230	7,566,062	7,565,966		(270)		(270)		7,565,696		75,203	75,203	97,212	09/25/2044
00900G-AE-5	AIMCO 2018-AA B		03/26/2020	BARCLAYS CAPITAL INC	XXX	10,072,500	11,850,000	11,850,000	11,850,000						11,850,000		(1,777,500)	(1,777,500)	180,789	04/17/2031
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		12/10/2020	VARIOUS	XXX	1,939,616	1,939,616	1,939,616	1,939,616						1,939,616				23,882	11/10/2039
009325-AE-1	ACBN SERIES 2003-1A CLASS E		09/21/2020	SINKING FUND REDEMPTION	XXX	796,836	796,836	827,186	798,515		(1,679)		(1,679)		796,836				55,780	09/20/2022
009349-AX-9	ALS 2016-1 AR		12/15/2020	VARIOUS	XXX	5,848,763	5,848,763	5,847,422	5,837,032		66		66		5,848,763				121,938	05/15/2034
020727-AA-1	APLHA FUNDING 2006-1 NOTES		03/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	19,571,000	19,571,000	18,608,107	18,608,107						18,608,107		962,893	962,893	192,079	03/15/2041
02146S-AD-1	CWALT 2006-0A14 2A1		12/25/2020	MBS PAYDOWN	XXX	125,761	125,761	111,527	124,654		1,107		1,107		125,761				832	11/25/2046
02147R-AJ-9	CWALT 2006-23CB 1A9		12/01/2020	MBS PAYDOWN	XXX	295,782	295,782	268,111	293,489		2,293		2,293		295,782				10,334	08/25/2036
021485-AA-5	AV-DAL 2020 A		12/29/2020	MBS PAYDOWN	XXX	284,913	284,913	284,913							284,913				908	12/15/2045
02148L-AB-8	CWALT 2007-HY2 2A		12/01/2020	MBS PAYDOWN	XXX	774,837	774,837	664,423	766,252		8,586		8,586		774,837				14,935	03/25/2047
02149H-BR-0	CWALT 2007-2CB 1A15		12/01/2020	MBS PAYDOWN	XXX	144,090	144,090	124,458	142,558		1,532		1,532		144,090				4,432	03/25/2037
023650-AH-7	AMERICA WEST AIRLINES		10/02/2020	SINKING FUND REDEMPTION	XXX	2,624,978	2,624,978	2,701,190	2,627,716		(2,738)		(2,738)		2,624,978				171,089	04/02/2021
02376*-AA-0	AAL 2018-1 A		12/18/2020	SINKING FUND REDEMPTION	XXX	1,702,926	1,702,926	1,702,926	1,702,926						1,702,926				52,876	06/15/2027
023765-AA-8	AAL 2016-2 AA		12/15/2020	SINKING FUND REDEMPTION	XXX	63,000	63,000	59,220			234		234		63,000				1,008	06/15/2028
023767-AA-4	AMER AIRLN PT TRS 11-1		12/31/2020	VARIOUS	XXX	20,233,717	20,398,581	20,400,080	20,398,342		43		43		20,398,385		(164,668)	(164,668)	1,343,527	07/31/2021
02376W-AA-9	AMERICAN AIRLINES INC		07/15/2020	SINKING FUND REDEMPTION	XXX	752,814	752,814	752,814	752,814						752,814				23,149	01/15/2028
02377A-AA-6	AMERICAN AIRLINES INC		10/01/2020	SINKING FUND REDEMPTION	XXX	573,951	573,951	573,951	573,951						573,951				15,881	10/01/2026
02378A-AA-5	AMERICAN AIRLINES INC		08/15/2020	SINKING FUND REDEMPTION	XXX	2,398,750	2,398,750	2,398,750	2,398,750						2,398,750				71,963	08/15/2030
02554C-AB-5	AMERICAN EAGLE NW LLC WASH MILITARY HSG		12/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	300,000	300,000	300,000	300,000						300,000				10,960	12/15/2028
02660T-EK-5	AHM 2005-2 1A1		12/25/2020	MBS PAYDOWN	XXX	1,894,643	1,894,643	1,569,782	1,870,413		24,229		24,229		1,894,643				15,327	09/25/2045
02660T-FJ-7	AHM 2005-2 5A4C		12/01/2020	MBS PAYDOWN	XXX	426,460	426,460	329,403	419,678		6,782		6,782		426,460				8,270	09/25/2035
02660T-FK-4	AHM SERIES 2005-2 CLASS 5A4A		12/01/2020	MBS PAYDOWN	XXX	247,531	247,531	204,561	243,314		4,217		4,217		247,531				4,799	09/25/2035
02660T-GS-6	AHM 2005-4 3A1		12/25/2020	MBS PAYDOWN	XXX	419,583	419,583	329,766	413,717		5,866		5,866		419,583				3,288	11/25/2045
03063N-AN-7	ACRE 2010-ARTA C		07/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,156,094	1,081,734		(40,147)		(40,147)		1,041,587		(41,587)	(41,587)	39,731	01/14/2029
03066D-AG-1	AMCAR 2016-2 D		11/09/2020	MBS PAYDOWN	XXX	3,000,000	3,000,000	2,999,132	2,999,638		362		362		3,000,000				97,017	05/08/2022
032654-AR-6	ANALOG DEVICES INC		09/25/2020	SECURITY CALLED BY ISSUER at 100.813	XXX	2,944,748	2,921,000	2,949,275	2,941,855		(14,800)		(14,800)		2,927,055		(6,055)	(6,055)	127,390	01/12/2021
03464K-AB-4	AOMT 2019-5 A2		12/01/2020	MBS PAYDOWN	XXX	1,453,515	1,453,515	1,453,498	1,453,513		3		3		1,453,515				22,883	10/25/2049
035287-AH-4	ANIXTER INC		06/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				92,333	12/01/2025
03674P-AL-7	ANTERO RESOURCES FINANCE		02/19/2020	VARIOUS	XXX	2,834,775	3,160,000	3,003,190	3,029,628		9,189		9,189		3,038,817		(204,042)	(204,042)	51,702	11/01/2021
03674X-AC-0	ANTERO RESOURCES CORP		04/14/2020	VARIOUS	XXX	6,992,645	11,371,000	10,302,430	10,404,859		70,865	2,719,564	(2,648,699)		10,475,723		(763,514)	(763,514)	187,572	12/01/2022
037389-AW-3	AON CORPORATION		06/30/2020	SECURITY CALLED BY ISSUER at 101.120	XXX	21,134,056	20,900,000	20,824,133	20,892,919		4,692		4,692		20,897,612		2,388	2,388	1,017,806	09/30/2020
037411-AW-5	APACHE CORPORATION		04/06/2020	JPMORGAN SECURITIES INC	XXX	8,715,445	18,434,000	18,456,796	18,456,979		(119)	9,651,083	(9,651,202)		18,456,860		(90,332)	(90,332)	565,539	09/01/2040
037411-AY-1	APACHE CORPORATION		04/03/2020	JPMORGAN SECURITIES INC	XXX	1,592,500	3,500,000	3,612,415	3,611,663		(740)	1,984,872	(1,985,612)		3,610,923		(33,551)	(33,551)	125,563	02/01/2042
037411-BE-4	APACHE CORPORATION		08/21/2020	DIRECT	XXX	981,250	1,000,000	998,450	998,587		87		87		998,673		(17,423)	(17,423)	37,188	10/15/2028
03766E-AB-3	AASET 2016-2 A		02/29/2020	MBS PAYDOWN	XXX	57,719,483	57,719,483	57,742,833	57,743,990		(24,508)		(24,508)		57,719,483				406,657	11/15/2041
03766E-AC-1	AASET 2016-2 B		02/29/2020	MBS PAYDOWN	XXX	5,533,871	5,533,871	5,533,735	5,534,006		(135)		(135)		5,533,871				57,126	11/15/2041
03766E-AD-9	AASET 2016-2 C		02/29/2020	MBS PAYDOWN	XXX	1,533,156	1,533,156	1,533,130	1,533,279		(124)		(124)		1,533,156				19,736	11/15/2041
03789X-AD-0	DIN 2019-1A A2I		12/07/2020	MBS PAYDOWN	XXX	159,375	159,375	159,338	158,875		1		1		159,375				6,668	06/07/2049
03789X-AE-8	DIN 2019-1A A2II		12/07/2020	MBS PAYDOWN	XXX	96,625	96,625	96,316	91,000		5		5		96,625				4,387	06/05/2049
038779-AA-2	ARBYS 2015-1A A2		08/11/2020	VARIOUS	XXX	140,766,311	137,965,714	137,965,714	137,965,714						137,965,714				7,940,795	10/30/2045
038779-AB-0	ARBYS 2020-1A A2		10/30/2020	VARIOUS	XXX	151,500	151,500	151,527							151,500				831	08/01/2050
040104-PB-1	ARSI 2005-W3 A2D		12/25/2020	MBS PAYDOWN	XXX	1,006,523	1,006,523	856,952	915,704		90,818		90,818		1,006,523				9,561	11/25/2035
30219G-AE-8	EXPRESS SCRIPTS HLDG C 4.75 15NOV21		03/31/2020	VARIOUS	XXX	7,790,788	7,500,000	7,920,550	7,594,313		(12,193)		(12,193)		7,582,119		(82,119)	(82,119)	610,867	11/15/2021
04248N-AA-1	ARMY HAWAII FAMILY HSG		12/15/2020	SINKING FUND REDEMPTION	XXX	731,849	731,849	745,599	732,052		(203)		(203)		731,849				30,464	06/15/2050
04248P-AA-6	ARMYHW 5.624 6/50		12/15/2020	SINKING FUND REDEMPTION	XXX	57,683	57,683	59,236	57,642		41		41		57,683				2,445	06/15/2050
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		12/15/2020	VARIOUS	XXX	355,000	355,000	354,809	354,818		1		1		354,820		181	181	16,675	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		12/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	395,000	395,000	394,081	394,129		10		10		394,138		862	862	17,969	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN		08/25/2020	VARIOUS	XXX	345,122	345,122	345,122	345,122						345,122				21,137	12/15/2068

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
04541G-MN-9	ABSHE 2004-HE8 M1		12/28/2020	SINKING FUND REDEMPTION	XXX	112,511	112,511	84,383	110,224		2,286		2,286		112,511				1,038	12/25/2034
04542B-MU-3	ABFC 2005-AQ1 A6		12/01/2020	MBS PAYDOWN	XXX	47,680	47,680	46,488	47,424		256		256		47,680				1,236	06/25/2035
04546K-AA-6	AASET 2018-2A A		12/16/2020	VARIOUS	XXX	3,068,317	3,068,317	3,068,221	3,062,630		5,688		5,688		3,068,317				47,649	11/18/2038
04546K-AB-4	AASET 2018-2A B		06/30/2020	VARIOUS	XXX	2,301,940	4,239,006	4,238,904	4,239,094		(2)		(2)		4,239,091		(1,937,152)	(1,937,152)	104,527	11/18/2038
04546K-AC-2	AASET 2018-2A C		03/16/2020	MBS PAYDOWN	XXX	39,423	39,423	39,423	39,309		114		114		39,423				315	11/18/2038
04650U-AA-6	AFNI 2013-1 A		12/23/2020	SINKING FUND REDEMPTION	XXX	74,598	74,598	74,671	74,604		(7)		(7)		74,598				1,991	09/23/2027
048677-AC-2	ATLMAR 5.373 12/50		12/01/2020	SINKING FUND REDEMPTION	XXX	66,215	66,215	70,084	66,285		(70)		(70)		66,215				2,710	12/01/2050
048677-AD-0	ATLMAR 5.433 12/50		12/01/2020	SINKING FUND REDEMPTION	XXX	40,032	40,032	39,059	39,979		54		54		40,032				1,464	12/01/2050
048677-AE-8	ALTMAR 5.595 12/51		12/01/2020	SINKING FUND REDEMPTION	XXX	184,783	184,783	182,653	184,755		27		27		184,783				7,788	12/01/2051
048677-AF-5	ALTMAR 5.645 12/51		12/01/2020	SINKING FUND REDEMPTION	XXX	225,000	225,000	225,000	225,000						225,000				9,597	12/01/2051
048677-AG-3	ATLMAR 6.158 12/51		12/01/2020	SINKING FUND REDEMPTION	XXX	29,311	29,311	35,671	29,422		(111)		(111)		29,311				1,361	12/01/2051
04973P-AB-5	ATTN 2007-3A A1B		10/31/2020	MBS PAYDOWN	XXX	1,577,214	1,577,214	544,139	668,605		908,609		908,609		1,577,214				23,769	10/11/2042
05178R-AD-7	AURMIL 5.775 12/47		12/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	60,000	60,000	59,391	59,522		8		8		59,530		470	470	2,599	12/15/2047
05178T-AA-9	AURMIL 5.82 7/34		07/15/2020	SINKING FUND REDEMPTION	XXX	190,880	190,880	193,817	190,937		(57)		(57)		190,880				8,982	07/15/2034
053015-AD-5	AUTOMATIC DATA PROCESSING INC		08/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,995,550	4,999,342		585		585		4,999,927		73	73	103,125	09/15/2020
05377R-BZ-6	AESOP 2015-1A C		07/31/2020	VARIOUS	XXX	4,250,000	4,250,000	4,247,217	4,248,984		1,016		1,016		4,250,000				63,113	07/20/2021
05377R-CC-6	AESOP 2015-2A C		12/21/2020	MBS PAYDOWN	XXX	10,000,000	10,000,000	9,996,840	9,999,144		856		856		10,000,000				311,125	12/20/2021
05380B-AA-2	AVISTON CAPITAL FUNDING TRUST		03/12/2020	VARIOUS	XXX	40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				746,667	11/20/2044
05491U-BE-7	BBCMS 2018-C2 XA		12/31/2020	VARIOUS	XXX			12,185	10,921		(10,921)		(10,921)						1,020	12/15/2051
05531R-AT-4	BCAP 09-RR4H		12/01/2020	MBS PAYDOWN	XXX	1,733,933	1,733,933	1,451,305	1,643,450		90,483		90,483		1,733,933				32,434	09/26/2035
05532C-AK-5	BCAP 2009-RR8 3A2		12/29/2020	MBS PAYDOWN	XXX	242,188	242,188	212,520	238,552		3,636		3,636		242,188				6,871	03/26/2037
05532F-AF-9	BCAP 2009-RR11 2A2		12/29/2020	MBS PAYDOWN	XXX	649,833	649,833	579,976	638,459		11,374		11,374		649,833				14,450	10/26/2035
05532U-AL-3	BCAP 2010-RR5 2A4		12/01/2020	MBS PAYDOWN	XXX	482,974	482,974	481,163	481,624		1,350		1,350		482,974				3,674	04/28/2037
05532V-BB-2	BCAP 2010-RR2 4A6		12/26/2020	MBS PAYDOWN	XXX	418,585	418,585	315,509	403,581		15,005		15,005		418,585				3,430	08/26/2037
05533T-AM-3	BCAP 2011-RR2 2A7		12/01/2020	MBS PAYDOWN	XXX	632,282	632,282	495,578	618,611		13,672		13,672		632,282				13,438	11/26/2036
05534D-AK-1	BCAP 2012-RR1 2A4		12/03/2020	MBS PAYDOWN	XXX	578,787	578,787	546,230	573,471		5,316		5,316		578,787				12,518	03/27/2035
05534D-AR-6	BCAP 2012-RR1 3A4		12/02/2020	MBS PAYDOWN	XXX	268,155	268,155	247,037	265,957		2,198		2,198		268,155				8,200	10/26/2035
05535V-BB-9	BCAP 2011-RR6 11A8		12/01/2020	MBS PAYDOWN	XXX	474,868	474,868	392,352	466,900		7,968		7,968		474,868				10,708	07/26/2035
05536L-AD-7	BCAP 2011-RR8 1A4		06/26/2020	MBS PAYDOWN	XXX	368,794	368,794	287,705	364,623		4,172		4,172		368,794				3,919	07/26/2036
05549V-AE-8	BDS 2018-FL2 C		12/18/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,201,000	1,201,000	1,201,000	1,201,000						1,201,000				30,399	08/15/2035
05550M-AV-6	BBCMS 2019-C3 XA		12/31/2020	VARIOUS	XXX			13,280	12,524		(12,524)		(12,524)						1,010	05/15/2052
05580N-AA-4	BRAD 2014-1 A		11/19/2020	MBS PAYDOWN	XXX	143,320	143,320	143,468	143,387		(67)		(67)		143,320				11,192	03/12/2026
05585B-AJ-6	BSPRT 2017-FL2 D		01/31/2020	VARIOUS	XXX	6,994,942	6,994,942	6,994,942	6,994,942						6,994,942				30,252	10/01/2034
05946X-09-7	BAALT 06-7		12/01/2020	MBS PAYDOWN	XXX	298,528	298,528	189,891	292,328		6,199		6,199		298,528				4,475	10/25/2036
05946X-09-7	BAFC 2005-7 1A1		11/25/2020	MBS PAYDOWN	XXX	592,259	592,259	432,349	581,037		11,222		11,222		592,259				4,761	11/25/2035
059475-AJ-2	BOAA 2007-2 2A4		12/01/2020	MBS PAYDOWN	XXX	166,528	166,528	136,839	164,072		2,456		2,456		166,528				5,263	06/25/2037
059487-AC-2	BOAA 2006-6 CB3		12/01/2020	MBS PAYDOWN	XXX	266,422	266,422	232,578	263,670		2,752		2,752		266,422				8,040	07/25/2046
05949C-GA-8	BOAMS 2005-H 2A5		12/01/2020	MBS PAYDOWN	XXX	106,837	106,837	100,254	106,400		438		438		106,837				2,506	09/25/2035
05951G-AC-6	BAFC 2007-2 TA2		12/25/2020	MBS PAYDOWN	XXX	427,401	427,401	295,441	415,377		12,024		12,024		427,401				2,569	03/25/2037
05952H-AD-1	BOAMS 2007-1 1A4		12/01/2020	MBS PAYDOWN	XXX	355,735	355,735	313,146	353,446		2,289		2,289		355,735				9,029	03/25/2037
05953Y-CQ-2	BAFC 2007-4 TA7		12/26/2020	VARIOUS	XXX	123,504	123,504	90,201	120,990		2,514		2,514		123,504				945	05/26/2037
05954U-AC-2	BAFC 09-R9		12/29/2020	MBS PAYDOWN	XXX	385,398	385,398	321,807	380,515		4,882		4,882		385,398				12,129	10/25/2036
05955E-AC-7	BAFC 2009-R4A		12/01/2020	MBS PAYDOWN	XXX	481,965	481,965	364,970	471,607		10,358		10,358		481,965				15,110	01/26/2037
05955L-AB-3	BAFC 2009-R12A A2		12/02/2020	MBS PAYDOWN	XXX	468,786	468,786	423,666	460,521		8,266		8,266		468,786				10,277	09/26/2036
05972F-AC-3	BANC 2018-CR3 AS		12/15/2020	MBS PAYDOWN	XXX	1,030,778	1,030,778	1,030,778	1,030,778						1,030,778				17,352	01/15/2033
060352-AG-6	BANK 2017-BNK6 XA		12/31/2020	VARIOUS	XXX			59,024	44,449		(44,449)		(44,449)						4,506	07/15/2060
06051G-EC-9	BANK OF AMERICA CORP		07/01/2020	MATURITY	XXX	5,000,000	5,000,000	5,571,050	5,080,652		(80,652)		(80,652)		5,000,000				281,250	07/01/2020
06051G-FN-4	BANK OF AMERICA CORP		04/21/2020	MATURITY	XXX	1,000,000	1,000,000	997,890	999,864		136		136		1,000,000				11,250	04/21/2020
06054A-AY-5	BACM 2015-UBS7 XA		12/31/2020	VARIOUS	XXX			17,467	17,071		(17,071)		(17,071)						2,182	09/15/2048
06054M-AF-0	BACM 2016-UB10 XA		12/31/2020	VARIOUS	XXX			189,671	120,733		(120,733)		(120,733)						23,208	06/01/2049
064058-AD-2	BANK OF NEW YORK MELLON CORP/THE		12/23/2020	SINKING FUND REDEMPTION	XXX	11,062	11,062	11,062	11,062						11,062				482	12/31/2049
06427D-AT-0	BACM 2017-BNK3 XA		12/31/2020	VARIOUS	XXX			62,764	44,576		(44,576)		(44,576)						4,940	02/15/2050
065402-BD-0	BANK 2019-BN18 XA		12/31/2020	VARIOUS	XXX			33,224	31,252		(31,252)		(31,252)						2,455	05/15/2062
06540X-BH-3	BANK 2019-BN22 XA		12/31/2020	VARIOUS	XXX			17,946	17,713		(17,713)		(17,713)						1,277	11/15/2062
06541F-BB-4	BANK 2017-BNK4 XA		12/31/2020	VARIOUS	XXX			135,263	103,841		(103,841)		(103,841)						11,361	05/15/2050
06541R-BC-6	BANK 2019-BN23 XA		12/31/2020	VARIOUS	XXX			13,742	13,658		(13,658)		(13,658)						966	11/15/2029
06541X-AG-5	BANK 2017-BNK7 XA		12/31/2020	VARIOUS	XXX			93,262	72,037		(72,037)		(72,037)						7,758	09/15/2060

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
07335C-AK-0	BBCMS 2019-C4 XA		12/31/2020	VARIOUS	XXX			25,401	24,997		(24,997)		(24,997)						1,941	08/15/2052
07383F-CA-4	BSCMS 1999-CLF1 C		01/22/2020	MBS PAYDOWN	XXX	29,329	29,329	31,400	31,075		(1,746)		(1,746)		29,329				181	05/20/2030
07386H-L3-3	BALTA 2006-3 22A1		12/01/2020	MBS PAYDOWN	XXX	247,087	247,087	181,934	243,955		3,131		3,131		247,087				5,268	05/25/2036
07386H-ZE-4	BALTA 2005-10 22A1		12/01/2020	MBS PAYDOWN	XXX	373,507	373,507	304,760	362,709		6,645		6,645		373,507				7,317	01/25/2036
07387A-AW-5	BSARM 2005-3 2A1		12/01/2020	MBS PAYDOWN	XXX	602,772	602,772	590,271	600,927		1,845		1,845		602,772				11,587	06/25/2035
07387A-DH-5	BSARM 2005-6 2A1		12/01/2020	MBS PAYDOWN	XXX	295,744	295,744	245,006	292,753		2,991		2,991		295,744				5,039	08/25/2035
07387A-EG-6	BSARM 2005-9 A1		12/01/2020	VARIOUS	XXX	1,963,828	1,963,828	1,895,585	1,952,910		10,918		10,918		1,963,828				43,712	10/25/2035
07388D-AS-7	BSARM 2006-2 3A2		12/01/2020	MBS PAYDOWN	XXX	549,637	549,637	465,040	477,385		10,750		10,750		549,637				11,975	07/25/2036
075887-BT-5	BECTON DICKINSON AND COMPANY		12/18/2020	SECURITY CALLED BY ISSUER at 103.769	XXX	306,119	295,000	300,761	300,295		(2,067)		(2,067)		298,228		(3,228)	(3,228)	19,698	06/06/2022
08161C-AG-6	BMARK 2018-B2 XA		12/31/2020	VARIOUS	XXX			4,758	3,868		(3,868)		(3,868)						412	02/01/2051
08161C-AK-7	BMARK 2018-B2 B		04/01/2020	BARCLAYS CAPITAL INC	XXX	5,837,344	6,000,000	6,215,328	6,179,044		(5,691)		(5,691)		6,173,352		(336,009)	(336,009)	86,812	02/15/2051
08162B-BG-6	BMARK 2019-B11 XA		12/31/2020	VARIOUS	XXX			17,657	16,688		(16,688)		(16,688)						1,399	05/15/2052
08162P-AY-7	BMARK 2018-B1 XA		12/31/2020	VARIOUS	XXX			1,678			(1,678)		(1,678)						118	01/15/2051
08162P-BA-8	BMARK 2018-B1 B		04/06/2020	BARCLAYS CAPITAL INC	XXX	2,919,533	3,150,000	3,244,292	3,227,993		(2,660)		(2,660)		3,225,333		(305,799)	(305,799)	45,106	01/01/2051
08162T-BC-6	BMARK 2018-B7 XA		12/31/2020	VARIOUS	XXX			26,190	23,308		(23,308)		(23,308)						2,282	11/15/2051
08162V-AF-5	BMARK 2019-B10 XA		12/31/2020	VARIOUS	XXX			10,204	9,749		(9,749)		(9,749)						787	03/15/2062
08162Y-AK-8	BMARK 2019-B14 XA		12/31/2020	VARIOUS	XXX			29,817	29,481		(29,481)		(29,481)						2,453	12/15/2061
084423-AR-3	WR BERKLEY CORP		09/15/2020	MATURITY	XXX	8,530,000	8,530,000	8,505,263	8,527,792		2,208		2,208		8,530,000				458,488	09/15/2020
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		12/15/2020	SINKING FUND REDEMPTION	XXX	293,932	293,932	293,932	293,932						293,932				9,502	01/15/2026
08782T-AJ-2	BEVERAGES AND MORE INC		12/07/2020	VARIOUS	XXX	5,786,719	5,625,000	3,853,125	3,853,125					984,375	(984,375)		2,868,750	2,756,250	2,756,250	792,422	06/15/2022
08949L-AA-8	BIG RIVER STEEL/BRS FIN		09/18/2020	SECURITY CALLED BY ISSUER at 103.625	XXX	1,243,500	1,200,000	1,200,000	1,200,000						1,200,000				134,608	09/01/2025
09951@-AA-6	BORALEX FINANCE LP		09/30/2020	SINKING FUND REDEMPTION	XXX	1,216,602	1,216,602	1,235,714	1,217,901		(1,300)		(1,300)		1,216,602				35,154	09/30/2026
101137-AQ-0	BOSTON SCIENTIFIC CORP		03/17/2020	DIRECT	XXX	1,025,285	1,000,000	1,033,040	1,030,280		(2,634)		(2,634)		1,027,645		(2,360)	(2,360)	11,438	05/15/2022
103557-AA-2	BOYNE USA INC		03/11/2020	WELLS FARGO	XXX	16,880	16,000	16,000	16,000						16,000		880	880	425	05/01/2025
107265-AG-5	BRENT 2006-1A C		02/05/2020	MBS PAYDOWN	XXX	23,071	23,071	22,667	22,717		354		354		23,071				211	02/01/2022
11133T-AB-9	BROADRIDGE FINANCIAL SOLUTIONS INC		09/01/2020	MATURITY	XXX	5,000,000	5,000,000	4,993,550	4,999,305		696		696		5,000,000				197,500	09/01/2020
123262-AN-7	BJETS 2018-1 A		03/10/2020	VARIOUS	XXX	16,836,844	16,710,646	16,710,353	16,715,237		(341)		(341)		16,714,896		121,948	121,948	205,042	02/15/2033
123262-AQ-0	BJETS 2018-1 B		11/16/2020	MBS PAYDOWN	XXX	3,386,482	3,386,482	3,386,463	3,387,573		(1,091)		(1,091)		3,386,482				188,674	02/15/2033
12326R-AA-0	BJETS 2018-2 A		03/10/2020	VARIOUS	XXX	4,480,884	4,865,988	4,509,450	4,527,176		53,187		53,187		4,580,363		(99,479)	(99,479)	44,920	06/15/2033
12326R-AB-8	BJETS 2018-2 B		03/10/2020	VARIOUS	XXX	1,526,834	1,617,882	1,558,513	1,561,614		8,545		8,545		1,570,159		(43,325)	(43,325)	19,225	06/15/2033
12479M-AH-1	CBCI 2016-1 A		10/15/2020	MBS PAYDOWN	XXX	5,876,546	5,876,546	5,878,298	5,878,298						5,878,298		(1,752)	(1,752)	166,450	07/15/2046
12479R-AB-3	CARS 2014-1 A		12/15/2020	VARIOUS	XXX	1,219,038	1,219,038	1,214,089	1,215,997		3,041		3,041		1,219,038				32,600	10/15/2044
12479R-AD-9	CAUTO 2017-1A A1		12/15/2020	MBS PAYDOWN	XXX	339,055	339,055	342,332	339,783		(729)		(729)		339,055				10,214	04/15/2047
12479R-AE-7	CAUTO 2017-1A A2		12/15/2020	VARIOUS	XXX	1,970,756	1,970,756	1,970,481	1,967,544		3,212		3,212		1,970,756				64,228	04/15/2047
12479R-AF-4	CAUTO 2017-1A A3		12/15/2020	VARIOUS	XXX	275,422	275,422	274,981	275,356		66		66		275,422				7,894	04/15/2047
125039-AG-2	CD 2017-CD6 XA		12/31/2020	VARIOUS	XXX			245,294	193,873		(193,873)		(193,873)						34,168	11/13/2050
125039-AJ-6	CD 2017-CD6 B		04/01/2020	BARCLAYS CAPITAL INC	XXX	5,485,078	5,800,000	5,973,526	5,952,400		(4,941)		(4,941)		5,947,459		(462,381)	(462,381)	76,873	11/13/2050
12505B-AC-4	CBRE SERVICES INC		12/28/2020	SECURITY CALLED BY ISSUER at 117.327	XXX	3,234,698	2,757,000	2,910,511	2,860,886		(19,006)		(19,006)		2,841,879		(84,879)	(84,879)	663,853	03/15/2025
12510H-AD-2	CAUTO 2020-1A A4		12/15/2020	MBS PAYDOWN	XXX	417	417	417			1		1		417				11	02/15/2050
12510H-AE-0	CAUTO 2020-1A A5		12/15/2020	MBS PAYDOWN	XXX	2,292	2,292	2,337			(3)		(3)		2,292				27	02/15/2050
12510H-AF-7	CAUTO 2020-1A A6		12/15/2020	MBS PAYDOWN	XXX	3,896	3,896	3,938			3		3		3,896				97	02/15/2050
12512J-AX-2	CD 2018-CD7 XA		12/31/2020	VARIOUS	XXX			52,000	45,908		(45,908)		(45,908)						4,265	08/15/2051
12513G-BC-2	CDW LLC / CDW FINANCE CORP		07/06/2020	DIRECT	XXX	2,063,996	2,000,000	2,000,000	2,000,000						2,000,000		63,996	63,996	84,722	09/01/2025
12514M-BD-6	CD 2016-CD1 XA		12/31/2020	VARIOUS	XXX			126,011	83,498		(83,498)		(83,498)						9,603	08/10/2049
12515A-BF-6	CD 2016-CD2 XA		12/31/2020	VARIOUS	XXX			92,276	82,731		(82,731)		(82,731)						8,148	11/10/2049
12515D-AS-3	CD 2017-CD4 XA		12/31/2020	VARIOUS	XXX			99,674	73,166		(73,166)		(73,166)						8,310	05/10/2050
12515G-AJ-6	CD 2017-CD3 XA		12/31/2020	VARIOUS	XXX			31,702	22,467		(22,467)		(22,467)						2,436	02/10/2050
12529M-AG-3	CF 2019-CF1 XA		12/31/2020	VARIOUS	XXX			8,392			(8,392)		(8,392)						489	05/15/2052
12529T-AZ-6	CF 2019-CF3 XA		12/31/2020	VARIOUS	XXX			38,680	38,552		(38,552)		(38,552)						2,925	01/15/2053
12531W-BC-5	CFCRE 2016-C3 XA		12/31/2020	VARIOUS	XXX			113,806	68,762		(68,762)		(68,762)						8,739	01/10/2048
12551P-AE-2	CIFC 2012-2RA B		04/02/2020	WELLS FARGO	XXX	2,931,250	3,500,000	3,500,000	3,500,000						3,500,000		(568,750)	(568,750)	56,342	01/20/2028
125523-AN-0	CIGNA CORP		03/20/2020	VARIOUS	XXX	1,020,340	1,000,000	1,037,460	1,033,548		(3,872)		(3,872)		1,029,676		(29,676)	(29,676)	125,118	02/15/2022
12553X-AD-5	CIM 2018-INV1 A4		04/30/2020	VARIOUS	XXX	34,178,642	33,835,200	33,631,837	33,634,177		15,083		15,083		33,649,259		529,383	529,383	440,116	08/25/2048
125590-AD-4	CITM 2007-1 2A3		12/28/2020	SINKING FUND REDEMPTION	XXX	2,289,189	2,289,189	1,976,810	2,234,299		54,890		54,890		2,289,189				28,493	10/25/2037
125634-AG-0	CLIF 2013-1A NOTE		10/19/2020	MBS PAYDOWN	XXX	3,116,400	3,116,400	3,037,881	3,055,426		60,974		60,974		3,116,400				65,651	03/18/2028
125634-AJ-4	CLIF 2013-2A NOTE		10/31/2020	MBS PAYDOWN	XXX	20,724,065	20,724,065	20,636,275	20,663,251		60,814		60,814		20,724,065				486,250	06/18/2028
125634-AL-9	CLIF 2013-3A A		10/31/2020	MBS PAYDOWN	XXX	17,780,017	17,780,017	17,778,611	17,780,351		(334)		(334)		17,780,017				510,012	11/18/2028

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
125634-AN-5	CLIF 2014-1A A		10/19/2020	MBS PAYDOWN	XXX	11,986,568	11,986,568	11,864,980	11,889,300		97,268		97,268		11,986,568				297,127	06/18/2029
125634-AQ-8	CLIF 2014-2A A		10/19/2020	MBS PAYDOWN	XXX	3,667,066	3,667,066	3,439,583	3,487,912		179,155		179,155		3,667,066				97,436	10/18/2029
12563L-AJ-6	CLIF 2018-1A A		09/18/2020	VARIOUS	XXX	45,800,110	45,800,110	45,679,401	45,687,842		18,298		18,298		45,706,140		93,970	93,970	1,324,424	04/18/2043
12563L-AL-1	CLIF 2019-1A A		12/18/2020	MBS PAYDOWN	XXX	311,918	311,918	297,491			1,177		1,177		311,918				4,327	05/18/2044
12563L-AN-7	CLIF 2020-1A A		12/18/2020	MBS PAYDOWN	XXX	1,155,000	1,155,000	1,154,468			1,146		1,146		1,155,000				3,594	09/18/2045
12591V-AF-8	COMM 2014-CR16 XA		12/31/2020	VARIOUS	XXX			27,645	12,857		(12,857)		(12,857)						2,100	04/12/2047
12592X-BE-5	COMM 2015-CR22 XA		12/31/2020	VARIOUS	XXX			68,087	39,830		(39,830)		(39,830)						4,322	03/01/2048
12593A-BB-0	COMM 2015-CR23 XA		12/31/2020	VARIOUS	XXX			291,986	165,234		(165,234)		(165,234)						10,905	05/01/2048
12593J-BG-0	COMM 2015-CR24 XA		12/31/2020	VARIOUS	XXX			101,451	77,902		(77,902)		(77,902)						9,710	08/12/2048
12593J-BJ-4	COMM 2015-CR24 B		04/01/2020	GOLDMAN SACHS & CO	XXX	3,627,656	4,000,000	4,351,563	4,292,220		(13,479)		(13,479)		4,278,741		(651,085)	(651,085)	60,330	08/10/2055
12593Q-BF-6	COMM 2015-CR26 XA		12/31/2020	VARIOUS	XXX			285,554	167,974		(167,974)		(167,974)						19,286	10/01/2048
12593Q-BH-2	COMM 2015-CR26 B		03/30/2020	VARIOUS	XXX	7,841,250	8,500,000	8,762,622	8,711,181		(9,346)		(9,346)		8,701,835		(860,585)	(860,585)	129,159	10/01/2048
12593X-AD-7	CPS 2016-A D		12/15/2020	MBS PAYDOWN	XXX	17,509,707	17,509,707	17,505,452	17,496,245		13,462		13,462		17,509,707				496,895	12/15/2021
12594P-AX-9	CSMC 2016-NXSR XA		12/31/2020	VARIOUS	XXX			15,244	13,540		(13,540)		(13,540)						1,693	12/15/2049
12595V-AE-7	COMM 2018-COR3 XA		12/31/2020	VARIOUS	XXX			11,492	9,997		(9,997)		(9,997)						885	05/10/2051
12626P-AM-5	CRH AMERICA INC		07/30/2020	SUSQUEHANNA FINANCIAL GROUP	XXX	623,310	550,000	553,399	553,021		(316)		(316)		552,705		70,605	70,605	15,096	05/18/2025
12635Q-BH-2	COMM 2015-CR27 XA		12/31/2020	VARIOUS	XXX			1,517,452	881,430		(881,430)		(881,430)						114,671	10/10/2048
12636M-AG-3	CSAIL 2016-C6 XA		12/31/2020	VARIOUS	XXX			245,537	155,773		(155,773)		(155,773)						33,603	01/01/2049
12639B-BS-7	CSMC 2008-4R 3A2		12/01/2020	MBS PAYDOWN	XXX	295,168	295,168	268,603	292,274		2,894		2,894		295,168				6,567	01/26/2038
12639G-DD-7	CSMC 2009-14R 4A10		12/01/2020	MBS PAYDOWN	XXX	1,424,878	1,424,878	1,207,584	1,399,985		24,892		24,892		1,424,878				36,567	10/26/2035
12639M-FA-8	CSMC 2010-15R		12/01/2020	MBS PAYDOWN	XXX	1,071,261	1,071,261	772,083	1,038,123		33,138		33,138		1,071,261				12,703	10/26/2037
12640W-AC-4	CSMC 2008-3R 1A2		12/02/2020	MBS PAYDOWN	XXX	402,046	402,046	362,338	397,872		4,174		4,174		402,046				8,254	07/26/2037
126410-LM-9	CSX TRANSPORTATION INC		07/15/2020	SINKING FUND REDEMPTION	XXX	1,865,251	1,865,251	1,869,232	1,865,417		(166)		(166)		1,865,251				116,597	01/15/2023
12641T-AS-5	CSMC 09-5R 2A3		12/01/2020	VARIOUS	XXX	1,286,835	1,286,835	1,043,141	1,254,530		32,306		32,306		1,286,835				31,399	07/26/2049
12643G-AQ-5	CSMC 2010-2R 2A6		12/01/2020	MBS PAYDOWN	XXX	2,327,014	2,327,014	1,808,423	2,191,620		135,394		135,394		2,327,014				52,714	10/26/2036
12645E-EN-1	CSMC 2010-20R 7A4		12/01/2020	MBS PAYDOWN	XXX	593,271	593,271	564,349	586,905		6,365		6,365		593,271				12,188	03/27/2037
12645Q-AC-2	CSMC 2011-6R 1A2		12/31/2020	MBS PAYDOWN	XXX	274,120	274,120	180,691	269,396		4,724		4,724		274,120				5,207	03/25/2036
12645Q-CN-6	CSMC 2011-6R 3A11		12/31/2020	MBS PAYDOWN	XXX	1,283,754	1,283,754	866,534	1,244,449		39,305		39,305		1,283,754				24,206	07/28/2036
12645V-AY-3	CSMC 2011-12R 2A2		12/01/2020	MBS PAYDOWN	XXX	746,254	746,254	512,117	729,548		16,706		16,706		746,254				19,766	02/27/2037
12646P-AE-9	CSMC 2013-2R 1A3		12/02/2020	MBS PAYDOWN	XXX	1,108,144	1,108,144	884,452	1,080,553		27,592		27,592		1,108,144				21,876	05/28/2036
12646T-BW-0	CSMC 2013-3R 4A2		12/01/2020	MBS PAYDOWN	XXX	620,364	620,364	457,519	603,134		17,231		17,231		620,364				12,682	03/27/2036
12646U-AA-6	CSMC 2013-IVR1 A1		12/01/2020	MBS PAYDOWN	XXX	1,759,350	1,759,350	1,629,873	1,736,172		23,178		23,178		1,759,350				27,481	03/25/2043
12646W-AB-0	CSMC 2013-IVR2 A8		12/01/2020	MBS PAYDOWN	XXX	609,644	609,644	599,737	606,666		2,978		2,978		609,644				12,667	04/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2		12/01/2020	MBS PAYDOWN	XXX	943,984	943,984	891,770	934,584		9,400		9,400		943,984				17,306	04/25/2043
126650-BP-4	CVS LEASE PASS THROUGH TRUST		12/10/2020	SINKING FUND REDEMPTION	XXX	1,071,064	1,071,064	1,096,380	1,072,262		(1,198)		(1,198)		1,071,064				35,340	12/10/2028
126650-BS-8	CVS PASS THROUGH TRUST		12/10/2020	SINKING FUND REDEMPTION	XXX	346,652	346,652	346,652	346,652						346,652				14,258	01/10/2032
126650-BY-5	CVS PASS THROUGH TRUST		12/10/2020	SINKING FUND REDEMPTION	XXX	148,513	148,513	172,572	149,456		(943)		(943)		148,513				4,810	01/10/2034
12665U-AA-2	CVS CAREMARK CORP		12/10/2020	SINKING FUND REDEMPTION	XXX	245,544	245,544	245,544	245,544						245,544				6,301	01/10/2036
126673-QR-6	CWHEL 2004-S 1A		12/15/2020	VARIOUS	XXX	740,880	740,880	703,406	722,167		18,713		18,713		740,880				4,999	02/15/2030
12667F-R6-4	CWALT 2004-36CB 2A4		12/01/2020	MBS PAYDOWN	XXX	466,834	466,834	437,656	464,608		2,225		2,225		466,834				11,883	02/25/2035
12667G-AW-3	CWALT 05-10CB		12/25/2020	MBS PAYDOWN	XXX	992,298	992,298	807,172	978,332		13,966		13,966		992,298				7,802	05/25/2035
12667G-AY-9	CWALT 05-10CB		12/31/2020	INTEREST ONLY PAYMENT	XXX			152,462	123,192		(123,192)		(123,192)						22,722	05/25/2035
12667G-WF-6	CWALT 2005-36 2A1A		12/25/2020	MBS PAYDOWN	XXX	427,909	427,909	362,747	422,600		5,309		5,309		427,909				3,365	08/25/2035
126685-AD-8	CWHEL 2005-C 2A		12/15/2020	MBS PAYDOWN	XXX	145,853	145,853	115,458	131,547		14,306		14,306		145,853				896	07/15/2035
126685-AF-3	CWHEL 2005-D 2A		12/15/2020	MBS PAYDOWN	XXX	404,181	404,181	324,614	366,994		37,187		37,187		404,181				2,241	11/15/2035
12668A-2P-9	CWALT 2005-70CB A5		12/01/2020	MBS PAYDOWN	XXX	747,451	747,451	682,516	741,348		6,103		6,103		747,451				20,634	12/25/2035
12668A-CP-8	CWALT 2005-51 2A1		12/20/2020	MBS PAYDOWN	XXX	217,748	217,748	178,826	214,566		3,182		3,182		217,748				1,809	11/20/2035
12668A-Q2-4	CWALT 2005-J14 A3		12/01/2020	MBS PAYDOWN	XXX	592,406	592,406	459,997	582,308		10,099		10,099		592,406				18,522	12/25/2035
12668A-TT-2	CWALT 2005-62 2A1		12/01/2020	MBS PAYDOWN	XXX	292,626	292,626	272,122	277,883		1,952		1,952		292,626				2,871	12/25/2035
12668B-QA-4	CWALT 2006-4CB 2A6		12/01/2020	MBS PAYDOWN	XXX	74,119	74,119	70,321	73,709		411		411		74,119				2,706	04/25/2036
12668B-RX-3	CWALT 2006-6CB 1A2		12/25/2020	MBS PAYDOWN	XXX	300,062	300,062	222,983	293,111		6,950		6,950		300,062				2,096	05/25/2036
12668B-UA-9	CWALT 2006-6CB 1A10		12/01/2020	MBS PAYDOWN	XXX	375,014	375,014	350,993	372,655		2,360		2,360		375,014				10,714	05/25/2036
126694-JG-4	CWHL 2005-R3 AF		12/25/2020	MBS PAYDOWN	XXX	539,328	539,328	480,166	533,702		5,627		5,627		539,328				3,963	09/25/2035
126694-JH-2	CWHL 2005-R3 AS		12/31/2020	INTEREST ONLY PAYMENT	XXX			159,726	128,957		(128,957)		(128,957)						31,049	09/25/2035
12669G-PT-2	CWHL 2005-2 2A3		12/25/2020	MBS PAYDOWN	XXX	405,666	405,666	380,624	403,367		2,299		2,299		405,666				3,569	03/25/2035
12669G-TS-0	CWHL 2005-3 1A4		12/25/2020	MBS PAYDOWN	XXX	438,707	438,707	354,256	430,178		8,529		8,529		438,707				3,794	04/25/2035
12702*-AA-4	CVS LEASE PASS THROUGH TRUST		12/10/2020	VARIOUS	XXX	218,167	218,167	212,840	217,866		302		302		218,167				6,003	10/10/2039
12803P-AB-4	CAJUN 2017-1A A2		11/20/2020	MBS PAYDOWN	XXX	120,000	120,000	119,069	119,430		570		570		120,000				4,875	08/20/2047

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
12805P-AE-6	CAI 2018-1A A		09/25/2020	VARIOUS	XXX	28,955,000	28,955,000	28,938,882	28,945,008		927		927		28,945,935		9,065	9,065	826,106	02/25/2043
130331-AA-9	CAHFA 2018-K PT		12/01/2020	MBS PAYDOWN	XXX	29,172	29,172	29,172	29,172						29,172				608	12/01/2033
13057V-AF-3	CRART 2015-4 C		05/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,870,000	3,870,000	3,869,626	3,869,938		62		62		3,870,000				68,209	09/15/2022
13080B-AD-3	SYMP 2013-12A CR		04/01/2020	BARCLAYS CAPITAL INC	XXX	6,825,000	7,500,000	7,500,000	7,500,000						7,500,000		(675,000)	(675,000)	143,302	10/15/2025
134011-AA-3	CAMP PENDLETON		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	395,000	395,000	403,962	402,653		(194)		(194)		402,458		(7,458)	(7,458)	20,483	10/01/2043
134011-AC-9	CAMP PENDLETON		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	490,000	490,000	540,301	536,726		(1,046)		(1,046)		535,680		(45,680)	(45,680)	22,988	10/01/2043
134011-AJ-4	PENDLE 5.572 10/50		10/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	200,000	200,000						200,000				8,358	10/01/2050
14042E-3Y-4	CAPITAL ONE FINANCIAL CORPORATION		06/10/2020	SECURITY CALLED BY ISSUER at 102.145	XXX	2,042,900	2,000,000	1,994,449	1,998,505		413		413		1,998,918		1,082	1,082	94,853	07/31/2021
14066A-AA-7	CPMRK 2006-RILY A1		07/10/2020	SINKING FUND REDEMPTION	XXX	118,124	118,124	136,798	118,233		(109)		(109)		118,124				5,482	07/10/2051
14066A-AB-5	GMACN 2006-RILY A2		12/10/2020	VARIOUS	XXX	160,202	160,202	94,406	159,278		924		924		160,202				1,234	07/10/2051
14066E-AA-9	CPMRK 2006-CBPA A		12/10/2020	SINKING FUND REDEMPTION	XXX	58,247	58,247	59,305	58,257		(10)		(10)		58,247				1,935	05/10/2051
140689-AA-8	CPMRK 2007-LEE A		12/10/2020	SINKING FUND REDEMPTION	XXX	20,997	20,997	21,020	20,997						20,997				690	09/10/2052
140694-AA-8	CPMRK 2007-ROBS A		12/10/2020	SINKING FUND REDEMPTION	XXX	11,270	11,270	11,070	11,251		19		19		11,270				373	10/10/2052
14069B-AA-2	CPMRK 2007-AETC A1		12/10/2020	SINKING FUND REDEMPTION	XXX	437,627	437,627	430,526	437,397		230		230		437,627				13,743	02/10/2052
14069E-AA-6	CPMRK 2007-ACC A1		12/10/2020	MBS PAYDOWN	XXX	214,363	214,363	214,208	214,030		333		333		214,363				7,132	07/10/2052
14070A-AA-1	CPMRK 2007-AET2 A		12/10/2020	SINKING FUND REDEMPTION	XXX	103,376	103,376	104,160	103,344		32		32		103,376				3,427	10/10/2052
14070E-AA-3	CPMRK 2008-AMCW A1A		12/10/2020	SINKING FUND REDEMPTION	XXX	552,800	552,800	677,277	553,586		(787)		(787)		552,800				20,847	07/10/2055
14070E-AC-9	CPMRK 2009-AMCW A1A		12/10/2020	SINKING FUND REDEMPTION	XXX	24,898	24,898	24,651	24,846		52		52		24,898				1,089	07/10/2055
14070R-AA-4	CPMRK 2008-LACK A1		12/10/2020	SINKING FUND REDEMPTION	XXX	103,343	103,343	103,279	103,155		188		188		103,343				4,039	12/10/2053
14155#-AA-8	CARDINALS BALLPARK LLC 5.77 30SEP27		09/30/2020	SINKING FUND REDEMPTION	XXX	578,022	578,022	578,022	578,022						578,022				25,135	09/30/2027
141844-AF-7	CARIBBEAN DEVELOPMENT BK		06/04/2020	SEAPORT SECURITIES CORP	XXX	7,858,125	6,985,000	7,561,263	7,369,474		(25,785)		(25,785)		7,343,688		514,437	514,437	174,868	11/09/2027
14855J-AB-1	CLAST 2016-1 A		12/15/2020	MBS PAYDOWN	XXX	20,879,534	20,879,534	20,854,471	20,604,857		30,373		30,373		20,879,534				451,346	08/15/2041
14855J-AC-9	CLAST 2016-1 B		12/15/2020	MBS PAYDOWN	XXX	4,222,675	4,222,675	4,219,780	4,214,164		8,511		8,511		4,222,675				135,703	08/15/2041
14855J-AD-7	CLAST 2016-1 C		06/15/2020	MBS PAYDOWN	XXX	2,772,832	2,772,832	2,752,697	2,758,981		13,851		13,851		2,772,832				38,837	08/15/2041
14855L-AB-6	CLAST 2017-1 A		12/15/2020	MBS PAYDOWN	XXX	4,840,290	4,840,290	4,839,768	4,833,386		6,905		6,905		4,840,290				87,645	07/15/2042
14855L-AD-2	CLAST 2017-1 C		03/15/2020	MBS PAYDOWN	XXX	673,381	673,381	674,918	673,696		999		999		674,694		(1,313)	(1,313)	9,262	07/15/2042
14855M-AA-6	CLAST 2019-1A A		12/15/2020	MBS PAYDOWN	XXX	10,417,680	10,417,680	10,443,747	10,407,130		10,551		10,551		10,417,680				155,974	04/15/2039
14856C-AA-7	CLAST 2018-1 A		12/15/2020	VARIOUS	XXX	11,675,811	11,777,811	11,750,825	11,532,244		(38,524)		(38,524)		11,763,067		(20,183)	(20,183)	273,855	06/15/2043
14856E-AA-3	CLAST 2015-1A AR		12/15/2020	MBS PAYDOWN	XXX	788,607	788,607	785,077	786,884		1,723		1,723		788,607				14,494	03/15/2034
14856E-AB-1	CLAST 2015-1A BR		03/16/2020	MBS PAYDOWN	XXX	453,010	453,010	451,234	451,937		1,073		1,073		453,010				3,369	03/15/2034
14856E-AA-3	CLAST 2015-1 AR		12/15/2020	VARIOUS	XXX	11,491,131	11,491,131	11,439,192	11,465,581		25,550		25,550		11,491,131				217,459	03/15/2034
110122-BC-1	CELGENE CORPORATION		08/17/2020	MATURITY	XXX	5,000,000	5,000,000	4,990,950	4,998,799		1,201		1,201		5,000,000				143,750	08/17/2020
15137T-AA-8	CENTENE I ESCROW CORP		07/06/2020	DIRECT	XXX	5,282,750	5,000,000	5,035,000	5,029,445		(3,107)		(3,107)		5,026,338		256,412	256,412	160,503	06/01/2026
15673B-AA-7	CERB 2016-3A A		12/16/2020	VARIOUS	XXX	48,850,000	48,850,000	48,850,000	48,850,000						48,850,000				2,150,037	01/15/2028
15673Q-AA-4	CERB 2018-2A A		10/15/2020	VARIOUS	XXX	7,673,116	7,673,116	7,673,116	7,673,116						7,673,116				118,314	04/15/2028
16162W-QM-4	CHASE 2005-A2 3A5		12/01/2020	MBS PAYDOWN	XXX	99,077	99,077	89,293	97,951		1,125		1,125		99,077				1,841	01/25/2036
16163C-AN-2	CHASE 2006-A1 4A1		12/01/2020	MBS PAYDOWN	XXX	175,106	175,106	151,106	172,570		2,536		2,536		175,106				3,682	09/25/2036
162665-AN-3	CHC 2019-CHC E		03/31/2020	MBS PAYDOWN	XXX	49,411	49,411	49,486	49,411						49,411				505	06/15/2034
162665-AQ-6	CHC 2019-CHC F		03/31/2020	MBS PAYDOWN	XXX	4,297	4,297	4,260	4,281		16		16		4,297				47	06/15/2034
166430-AA-6	CHEST 2014-1A A		09/15/2020	MBS PAYDOWN	XXX	1,377,500	1,377,500	1,377,500	1,377,500						1,377,500				35,269	12/15/2034
16678W-AA-4	CCMFC 2006-2A A1		12/25/2020	MBS PAYDOWN	XXX	506,659	506,659	437,962	500,541		6,119		6,119		506,659				5,931	04/25/2047
17290X-AY-6	CGCMT 2016-GC37 XA		12/31/2020	VARIOUS	XXX			523,917	326,420		(326,420)		(326,420)						77,826	04/01/2049
17291C-BW-4	CGCMT 2016-C2 XA		12/31/2020	VARIOUS	XXX			49,088	32,572		(32,572)		(32,572)						3,668	09/10/2049
17307G-E8-7	CMLTI 2005-8 1A4A		12/01/2020	MBS PAYDOWN	XXX	189,146	189,146	167,631	186,859		2,287		2,287		189,146				3,648	10/25/2035
17307G-VM-7	CMLTI 2005-WF2 AF6B		12/01/2020	VARIOUS	XXX	2,892,772	2,892,772	2,787,159	2,884,720		8,052		8,052		2,892,772				87,705	08/25/2035
17309F-AH-1	CMLTI 2006-AR5 1A5A		12/01/2020	MBS PAYDOWN	XXX	144,446	144,446	136,140	143,613		833		833		144,446				3,010	07/25/2036
17309K-AK-3	CMALT 2006-A3 1A10		12/01/2020	MBS PAYDOWN	XXX	269,702	269,702	249,137	267,636		2,066		2,066		269,702				10,297	07/25/2036
17311L-AA-9	CMLTI 2007-AR5 1A1A		12/01/2020	MBS PAYDOWN	XXX	221,072	221,072	202,558	219,688		1,385		1,385		221,072				4,645	04/25/2037
17313N-AP-0	CMLTI 2007-9 2A2		12/01/2020	MBS PAYDOWN	XXX	212,905	212,905	198,002	211,901		1,005		1,005		212,905				9,332	10/25/2047
17317J-AB-6	CMLTI 2010-9 1A2		12/01/2020	MBS PAYDOWN	XXX	558,814	558,814	495,598	552,004		6,810		6,810		558,814				11,139	11/25/2035
17318V-AB-8	CMLTI 2011-9 1A2		12/01/2020	MBS PAYDOWN	XXX	610,392	610,392	455,696	587,496		22,896		22,896		610,392				13,293	04/25/2037
17319G-AJ-3	CMLTI 2012-4 3A2		12/01/2020	MBS PAYDOWN	XXX	1,188,432	1,188,432	1,035,253	1,169,228		19,204		19,204		1,188,432				24,724	03/25/2036
17319T-AB-2	CMLTI 2012-8 1A2		12/01/2020	MBS PAYDOWN	XXX	506,645	506,645	461,611	499,811		6,834		6,834		506,645				10,363	10/25/2035
17321B-AG-6	CMLTI 2013-7 3A2		12/01/2020	MBS PAYDOWN	XXX	627,980	627,980	562,827	619,977		8,002		8,002		627,980				13,709	10/25/2035

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
17321J-AJ-3	CGCMT 13-GC15		12/31/2020	VARIOUS	XXX			233,997	99,689		(99,689)		(99,689)						38,190	09/10/2046
17322J-AB-9	CMLTI 2014-2 1A2		12/21/2020	MBS PAYDOWN	XXX	1,145,745	1,145,745	907,120	1,113,808		31,938		31,938		1,145,745				21,582	02/20/2036
17323L-AC-1	CMLTI 2015-3 1A2		12/25/2020	MBS PAYDOWN	XXX	46,842	46,842	39,757	46,403		439		439		46,842				312	03/25/2036
17324K-AS-7	CGCMT 2015-GC35 B		12/09/2020	VARIOUS	XXX	10,289,495	9,653,000	10,452,357	10,305,224		(107,360)		(107,360)		10,197,864		91,631	91,631	434,387	11/10/2048
17324K-AV-0	CGCMT 2015-GC35 XA		12/31/2020	VARIOUS	XXX			427,606	251,999		(251,999)		(251,999)						50,593	11/10/2048
17325D-AJ-2	CGCMT 2016-P5 XA		12/31/2020	VARIOUS	XXX			99,600	67,356		(67,356)		(67,356)						8,693	10/10/2049
17325G-AJ-5	CGCMT 2016-C3 XA		12/31/2020	VARIOUS	XXX			86,349	59,043		(59,043)		(59,043)						7,049	11/15/2049
17325H-BU-7	CGCMT 2017-P7 XA		12/31/2020	VARIOUS	XXX			37,358	27,570		(27,570)		(27,570)						2,971	04/14/2050
17326C-BE-3	CGCMT 2017-B1 XA		12/31/2020	VARIOUS	XXX			85,987	65,700		(65,700)		(65,700)						7,189	08/15/2050
17327G-AU-8	CGCMT 2018-C6 XA		12/31/2020	VARIOUS	XXX			19,656	17,556		(17,556)		(17,556)						1,559	11/10/2051
17328F-BB-0	CGCMT 2019-GC41 XA		12/31/2020	VARIOUS	XXX			13,560	13,060		(13,060)		(13,060)						1,039	08/01/2056
17328H-BF-7	CGCMT 2019-GC43 XA		12/31/2020	VARIOUS	XXX			17,445	17,209		(17,209)		(17,209)						1,335	11/10/2052
174610-AN-5	CITIZENS FINANCIAL GROUP INC		05/01/2020	CITIGROUP GLOBAL MARKETS	XXX	4,023,240	4,000,000	3,997,920	3,997,920						3,997,920		25,320	25,320	73,097	07/28/2021
178180-GD-1	CITY NATIONAL BANK		03/13/2020	DIRECT	XXX	6,532,735	6,000,000	6,919,740	6,413,748		(31,750)		(31,750)		6,381,999		150,737	150,737	213,208	07/15/2022
178566-AC-9	CITY NATIONAL CORPORATION		09/15/2020	MATURITY	XXX	23,400,000	23,400,000	23,338,737	23,394,557		5,443		5,443		23,400,000				1,228,500	09/15/2020
19736R-AG-6	CECLO 2018-27A A2B		12/30/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,250,000	2,250,000	2,250,000	2,250,000						2,250,000				140,172	10/25/2028
198280-AD-1	COLUMBIA PIPELINE GROUP INC		06/01/2020	MATURITY	XXX	3,500,000	3,500,000	3,493,700	3,499,436		564		564		3,500,000				57,750	06/01/2020
20030N-BV-2	COMCAST CORPORATION		06/19/2020	SECURITY CALLED BY ISSUER at 101.970	XXX	5,098,521	5,000,000	4,995,050	4,998,111		430		430		4,998,541		1,460	1,460	173,903	01/15/2022
20030N-CW-9	COMCAST CORPORATION		06/22/2020	SECURITY CALLED BY ISSUER at 100.600	XXX	4,024,000	4,000,000	4,000,000	4,000,000						4,000,000				90,774	10/01/2021
200474-BF-0	COMM 2015-LC19		04/02/2020	DEUTSCHE BANK SECURITIES INC	XXX	5,842,656	6,100,000	6,282,905	6,254,714		(7,865)		(7,865)		6,246,848		(404,192)	(404,192)	81,100	02/10/2048
210795-QB-9	CONTL AIRLINES 2012-2 A		10/29/2020	SINKING FUND REDEMPTION	XXX	844,254	844,254	844,254	844,254						844,254				25,204	04/29/2026
21079N-AA-9	CONTINENTAL AIRLINES INC		10/19/2020	SINKING FUND REDEMPTION	XXX	1,008,201	1,008,201	1,008,201	1,008,201						1,008,201				50,911	04/19/2022
210805-DH-7	CONTINENTAL AIRLINES		12/15/2020	SINKING FUND REDEMPTION	XXX	120,067	120,067	114,132	119,229		838		838		120,067				8,048	06/15/2021
21871V-AA-1	CAFL 2017-1 A		12/15/2020	MBS PAYDOWN	XXX	1,335,472	1,335,472	1,335,440	1,334,091		1,381		1,381		1,335,472				32,923	10/15/2049
219350-BQ-7	CORNING INC		10/23/2020	MORGAN STANLEY & CO LLC	XXX	2,656,930	2,125,000	2,571,951			(375)		(375)		2,571,576		85,354	85,354	52,116	11/15/2079
22764X-AA-5	CROSSGATE LOAN FUNDING		03/12/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	55,000,000	55,000,000	55,000,000	55,000,000						55,000,000				1,086,556	11/20/2044
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP		07/06/2020	SECURITY CALLED BY ISSUER at 101.557	XXX	7,108,990	7,000,000	7,002,440	6,999,540		1,589		1,589		7,001,129		(1,129)	(1,129)	321,207	02/15/2021
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP		07/06/2020	SECURITY CALLED BY ISSUER at 102.012	XXX	10,201,200	10,000,000	9,831,550	9,937,486		18,926		18,926		9,956,412		43,588	43,588	391,825	09/01/2021
22945D-AL-7	CSAIL 2019-C15 XA		12/31/2020	VARIOUS	XXX			6,972	6,387		(6,387)		(6,387)						593	03/01/2052
22966R-AA-4	CUBESMART		10/30/2020	SECURITY CALLED BY ISSUER at 107.034	XXX	10,253,820	9,580,000	9,627,783	9,593,047		(4,587)		(4,587)		9,588,460		(8,460)	(8,460)	1,267,780	07/15/2022
23204G-AC-4	CUSTOMERS BANCORP INC		09/29/2020	VARIOUS	XXX	12,111,875	11,976,000	11,949,054	11,961,876		3,332		3,332		11,965,208		146,667	146,667	53,717	06/30/2022
23204H-BM-9	CUSTOMERS BANK		10/13/2020	VARIOUS	XXX	16,819,731	16,461,000	16,476,795	16,470,160		(1,339)		(1,339)		16,468,820		350,910	350,910	731,149	06/26/2029
23243W-AC-2	CWL 2006-18 2A2		12/25/2020	MBS PAYDOWN	XXX	1,191,950	1,191,950	1,133,203	1,178,314		13,636		13,636		1,191,950				7,252	03/25/2037
233046-AE-1	DNKN 2017-1A A2I		11/20/2020	MBS PAYDOWN	XXX	9,000	9,000	9,000	9,000						9,000				218	11/20/2047
233046-AF-8	DNKN 2017-1A A2II		11/20/2020	MBS PAYDOWN	XXX	230,250	230,250	230,250	230,250						230,250				6,186	11/20/2047
23312J-AG-8	DBJPM 2017-C6 XA		12/31/2020	VARIOUS	XXX			75,415	42,668		(60,983)		(60,983)						6,363	06/10/2050
23312J-AJ-2	DBJPM 2017-C6 B		04/01/2020	BARCLAYS CAPITAL INC	XXX	8,029,180	8,500,000	8,754,603	8,720,162		(7,486)		(7,486)		8,712,676		(683,497)	(683,497)	109,231	06/10/2050
23332U-BG-8	DSLA 2004-AR3 2A2A		12/21/2020	MBS PAYDOWN	XXX	40,288	40,288	39,230	40,160		127		127		40,288				363	07/19/2044
23332U-FU-3	DSLA 2005-AR6 1A1A		12/21/2020	VARIOUS	XXX	844,430	844,430	839,045	843,468		961		961		844,430				6,377	10/19/2045
233383-AB-4	DY8 LEASING LLC		10/29/2020	SINKING FUND REDEMPTION	XXX	83,333	83,333	83,333	83,333						83,333				1,372	04/29/2026
233851-BR-4	DAIMLER FINANCE NORTH AMERICA LLC		03/02/2020	MATURITY	XXX	2,000,000	2,000,000	1,963,560	1,998,549		1,451		1,451		2,000,000				22,500	03/02/2020
247131-AF-2	DELPHI FINANCIAL GROUP INC		01/31/2020	MATURITY	XXX	40,950,000	40,950,000	41,130,203	40,952,217		(2,217)		(2,217)		40,950,000				1,612,406	01/31/2020
247367-BH-7	DELTA AIR LINES		05/31/2020	VARIOUS	XXX	8,793,079	9,476,967	9,476,967	9,476,967						9,476,967		(683,888)	(683,888)	515,585	02/10/2024
251510-FB-4	DBALT 2005-AR1 1A1		12/25/2020	MBS PAYDOWN	XXX	367,471	367,471	310,063	361,920		5,550		5,550		367,471				1,818	08/25/2035
251513-AQ-0	DBALT 2006-AB4 A1A		12/01/2020	MBS PAYDOWN	XXX	110,246	110,246	92,193	108,593		1,653		1,653		110,246				2,478	10/25/2036
251513-BB-2	DBALT 2006-AB4 A5		12/01/2020	MBS PAYDOWN	XXX	454,561	454,561	429,054	429,054						429,054		25,507	25,507	14,178	08/01/2046
25151E-AB-9	DBALT 2006-AB3 A2		12/01/2020	MBS PAYDOWN	XXX	143,669	143,669	117,450	141,852		1,818		1,818		143,669				1,924	07/25/2036
251525-AV-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		07/13/2020	MATURITY	XXX	2,500,000	2,500,000	2,507,700	2,500,000						2,500,000				50,830	07/13/2020
25239N-AA-7	DFFC 2006-A NOTES		05/08/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	39,206,000	39,206,000	37,249,621	37,249,621						37,249,621		1,956,379	1,956,379	748,676	05/08/2041
25272K-AD-5	DIAMOND 1 FIN/DIMAOND 2		10/28/2020	SECURITY CALLED BY ISSUER at 102.983	XXX	5,128,231	5,000,000	4,998,550	4,999,521		225		225		4,999,746		254	254	291,385	06/15/2021
25466A-AP-6	DISCOVER BANK		04/17/2020	WELLS FARGO	XXX	16,452,726	15,600,000	15,576,600	15,579,070		599		599		15,579,669		873,057	873,057	438,629	09/13/2028
25755T-AE-0	DPABS 2015-1A A2II		10/26/2020	SINKING FUND REDEMPTION	XXX	578,000	578,000	578,000	578,000						578,000				16,162	10/25/2045

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
25755T-AH-3	DPABS 2017-1A A23		10/25/2020	MBS PAYDOWN	XXX	515,000	515,000	515,000	515,000						515,000				13,255	07/25/2047
26208A-AG-7	DRIVE 2016-BA D		10/15/2020	MBS PAYDOWN	XXX	6,909,633	6,909,633	6,908,592	6,910,449		(816)		(816)		6,909,633				197,958	08/15/2023
26208C-AL-2	DRIVE 2017-AA C		02/18/2020	MBS PAYDOWN	XXX	66,369	66,369	66,361	66,407		(38)		(38)		66,369				189	01/15/2022
26208C-AN-8	DRIVE 2017-AA D		12/15/2020	MBS PAYDOWN	XXX	1,705,022	1,705,022	1,704,985	1,702,992		2,030		2,030		1,705,022				38,580	05/15/2024
26208L-AA-6	HONK 2015-1A A2		12/14/2020	MBS PAYDOWN	XXX	9,760,420	9,715,200	9,463,554	9,500,075		260,345		260,345		9,760,420				579,985	07/20/2045
26208L-AB-4	HONK 2016-1 A2		12/14/2020	MBS PAYDOWN	XXX	2,334,874	2,322,000	2,313,202	2,314,525		20,349		20,349		2,334,874				162,784	07/20/2046
26208L-AD-0	HONK 2019-1A A2		10/20/2020	MBS PAYDOWN	XXX	25,000	25,000	24,918			78		78		25,000				430	04/20/2049
26208L-AE-8	HONK 2019-2A A2		10/20/2020	MBS PAYDOWN	XXX	15,000	15,000	15,000	15,000						15,000				373	10/20/2049
26223U-AC-3	DRUGB 2014-1 A1		01/15/2020	MATURITY	XXX	248,787	248,787	248,787	248,787						248,787				3,084	01/15/2020
26223U-AD-1	DRUGB 2014-1 A2		01/15/2020	MBS PAYDOWN	XXX	292,780	292,780	292,540	292,754		26		26		292,780				2,550	07/15/2023
26224H-AA-5	DRUGC 2016-1A A		07/15/2020	MBS PAYDOWN	XXX	3,036,732	3,036,732	3,036,695	3,036,732						3,036,732				50,529	04/15/2027
26224H-AC-1	DRUGC 2017-1A A1		10/15/2020	MBS PAYDOWN	XXX	1,731,719	1,731,719	1,731,719	1,731,719						1,731,719				41,732	04/15/2027
26224H-AE-7	DRUGC 2017-1A A2		10/15/2020	MBS PAYDOWN	XXX	1,342,417	1,342,417	1,341,587	1,340,816		1,601		1,601		1,342,417				27,447	04/15/2027
26244K-AQ-9	DRSLF 2015-41A BR		03/26/2020	BARCLAYS CAPITAL INC	XXX	4,959,750	5,835,000	5,835,000	5,835,000						5,835,000		(875,250)	(875,250)	87,066	04/15/2031
26249Y-AG-6	DRSLF 2015-37A Q		07/15/2020	VARIOUS	XXX	346,990	346,990	337,216	346,908		82		82		346,990				11,614	04/15/2027
26441Y-AV-9	DUKE REALTY LP		03/13/2020	SECURITY CALLED BY ISSUER at 105.551	XXX	8,444,075	8,000,000	7,946,960	7,984,737		1,188		1,188		7,985,925		14,075	14,075	529,630	06/15/2022
26860#-AA-8	EIF PIO PICO LLC		06/30/2020	SINKING FUND REDEMPTION	XXX	49,559	49,559	49,559	49,559						49,559				1,238	12/31/2041
268602-AA-7	MDCP 2016-1A A2		09/03/2020	VARIOUS	XXX	11,885,246	11,885,246	11,940,088	11,928,996		(37,935)		(37,935)		11,891,062		(5,816)	(5,816)	248,202	06/20/2025
268602-AB-5	MDCP 2016-1A B		06/20/2020	MBS PAYDOWN	XXX	355,556	355,556	355,547	355,556						355,556				8,610	06/20/2025
26884L-AB-5	EQT CORP		04/03/2020	VARIOUS	XXX	7,607,200	7,810,000	7,738,539	7,793,826		1,628		1,628		7,795,454		(308,554)	(308,554)	243,600	11/15/2021
26884U-AA-7	EPR PROPERTIES		04/23/2020	VARIOUS	XXX	30,114,513	34,000,000	34,000,435	34,001,266		(721)	1,528,146	(1,528,867)		34,000,544		(2,357,886)	(2,357,886)	1,384,347	07/15/2023
26884U-AB-5	EPR PROPERTIES		04/16/2020	MORGAN STANLEY	XXX	4,309,500	5,200,000	5,124,692	5,154,491		2,306	751,779	(749,473)		5,156,797		(95,518)	(95,518)	129,350	04/01/2025
26884U-AD-1	EPR PROPERTIES		04/17/2020	VARIOUS	XXX	4,979,501	5,910,000	5,874,126	5,881,902		982	539,829	(538,847)		5,882,884		(363,554)	(363,554)	103,425	06/01/2027
26884U-AE-9	EPR PROPERTIES		04/17/2020	VARIOUS	XXX	1,898,045	2,250,000	2,224,868	2,228,319		646	167,295	(166,649)		2,228,965		(163,625)	(163,625)	57,544	04/15/2028
26884U-AF-6	EPR PROPERTIES		03/02/2020	JANE	XXX	613,730	590,000	585,091	585,245		72		72		585,317		28,413	28,413	12,230	08/15/2029
26986*-AA-1	EAGLE SOLAR LLC		06/30/2020	SINKING FUND REDEMPTION	XXX	406,481	406,481	406,481	406,481						406,481				11,182	12/31/2042
289333-AB-2	MDCP 2018-2A A2		10/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,499,949	2,499,995		1		1		2,499,996		4	4	96,897	10/20/2027
289333-AC-0	MDCP 2018-2A B		10/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	999,977	1,000,000						1,000,000				46,999	10/20/2027
29273R-AX-7	ENERGY TRANSFER PARTNERS LP		02/14/2020	SECURITY CALLED BY ISSUER at 101.047	XXX	4,041,891	4,000,000	4,124,520	4,015,429		(3,146)		(3,146)		4,012,283		(12,283)	(12,283)	103,219	10/01/2020
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		12/14/2020	VARIOUS	XXX	2,905,716	3,000,000	3,170,640	3,127,461		(16,514)		(16,514)		3,110,947		(205,231)	(205,231)	199,661	07/15/2026
29379V-AP-8	ENTERPRISE PRODUCTS OPERATING LLC		09/01/2020	MATURITY	XXX	5,000,000	5,000,000	5,622,450	5,107,799		(107,799)		(107,799)		5,000,000				260,000	09/01/2020
29429E-AF-8	CGCMT 2016-P4 XA		12/31/2020	VARIOUS	XXX		152,655	99,959			(99,959)		(99,959)						12,287	07/10/2049
29429E-AJ-0	CGCMT 2016-P4 B		03/31/2020	VARIOUS	XXX	4,718,398	5,500,000	5,664,312	5,636,968		(5,282)		(5,282)		5,631,686		(913,287)	(913,287)	62,428	07/10/2049
295139-AR-0	ERIE COUNTY OHIO		04/17/2020	SINKING FUND REDEMPTION	XXX	47,000	47,000	47,000	47,000						47,000				1,062	04/01/2038
29717P-AJ-6	ESSEX PORTFOLIO LP		01/17/2020	MARKETAXESS	XXX	205,686	200,000	207,000	204,268		(256)		(256)		204,012		1,674	1,674	3,669	03/15/2021
299352-AB-0	EVAMFH 3.0 06/01/34		12/29/2020	VARIOUS	XXX	65,741	65,741	65,741	65,741						65,741				1,442	06/01/2034
299670-AE-9	XAN 2018-RSO6 C		09/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				20,299	06/15/2035
299670-AG-4	XAN 2018-RSO6 D		09/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,150,000	1,150,000	1,150,000	1,150,000						1,150,000				29,054	06/15/2035
30262S-AR-9	FREMF 2015-K42 B		05/14/2020	VARIOUS	XXX	2,204,918	2,100,000	2,211,738	2,169,730		(5,538)		(5,538)		2,164,191		40,727	40,727	38,104	12/25/2024
302920-AA-4	FREMF 2015-K718 B		05/14/2020	VARIOUS	XXX	5,912,620	5,823,000	5,837,657	5,821,437		(2,318)		(2,318)		5,819,120		93,500	93,500	98,252	02/25/2022
30605Y-AB-7	FLCON 2017-1 A		12/01/2020	VARIOUS	XXX	11,527,878	11,527,878	11,535,330	11,491,044		(1,249)		(1,249)		11,527,878				135,605	01/15/2042
30605Y-AD-3	FLCON 2017-1 B		12/15/2020	MBS PAYDOWN	XXX	3,723,795	3,723,795	3,706,863	3,713,443		10,352		10,352		3,723,795				58,146	02/15/2042
30610G-AA-1	FLCON 2019-1 A		12/15/2020	VARIOUS	XXX	22,326,000	22,326,000	22,305,730	22,192,399		29,975		29,975		22,326,000				530,744	09/15/2039
31335A-BF-4	FG G60038		12/15/2020	SINKING FUND REDEMPTION	XXX	316,544	316,544	331,877	318,528		(1,983)		(1,983)		316,544				6,967	01/01/2044
3136AU-CK-5	FNR 2016-85 Z		05/26/2020	VARIOUS	XXX	2,659,212	2,657,015	2,650,372	2,650,386		2,253		2,253		2,652,639		6,573	6,573	47,975	11/25/2046
3137B2-6A-3	FHLMC 42-1		12/15/2020	VARIOUS	XXX	3,213,946	3,213,946	3,093,122	3,167,045		31,010		31,010		3,198,054		15,892	15,892	76,081	05/15/2043
3137G1-BK-2	FWLS 2017-SC01 1A		12/01/2020	MBS PAYDOWN	XXX	6,547,865	6,547,865	6,321,759	6,492,301		55,564		55,564		6,547,865				127,989	12/25/2046
3140J2-DE-3	FNBL9100		12/28/2020	SINKING FUND REDEMPTION	XXX	2,216	2,216	2,273							2,216				4	11/01/2050
31573W-AB-7	EFMT 2020-2 A2		12/01/2020	MBS PAYDOWN	XXX	43,218	43,218	43,218							43,218				73	10/25/2065
31620M-AQ-9	FIDELITY NATIONAL INFORMATION SERV		01/02/2020	SECURITY CALLED BY ISSUER at 106.098	XXX	2,617,432	2,467,000	2,462,485	2,465,021		2		2		2,465,022		1,978	1,978	174,177	10/15/2022
31683V-BA-7	FIG 2013-2A A2RR		03/20/2020	MBS PAYDOWN	XXX	1,150,000	1,150,000	1,150,000	1,150,000						1,150,000				9,907	06/20/2027
32027N-YQ-8	FFML 2006-FF1 2A4		12/25/2020	MBS PAYDOWN	XXX	1,328,730	1,328,730	1,170,113	1,259,786		68,944		68,944		1,328,730				13,224	01/25/2036
32051G-T2-1	FHAMS 2006-FA1 1A7		12/01/2020	MBS PAYDOWN	XXX	200,512	200,512	130,333	196,158		4,354		4,354		200,512				5,979	04/25/2036
33632*-UQ-8	FIRST SECURITY BANK		12/10/2020	SINKING FUND REDEMPTION	XXX	1,376,134	1,376,134	1,534,995	1,383,384		(7,250)		(7,250)		1,376,134				54,865	01/10/2024

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
33767C-AG-2	FKMT 2015-1 A5		04/30/2020	VARIOUS	XXX	3,037,247	3,009,529	2,980,375	2,982,132		1,940		1,940		2,984,072		53,176	53,176	37,968	03/25/2045
33767C-AR-8	FKMT 2015-1 A10		04/17/2020	BANK OF AMERICA	XXX	12,516,250	12,400,000	12,280,844	12,305,277		193		193		12,305,470		210,780	210,780	168,778	03/25/2045
337738-AN-8	FISERV INC		06/01/2020	MATURITY	XXX	5,000,000	5,000,000	4,991,600	4,999,258		742		742		5,000,000				67,500	06/01/2020
33843K-AE-7	FCAT 2015-2 C		05/15/2020	VARIOUS	XXX	8,435,978	8,435,978	8,435,003	8,435,978						8,435,978				108,949	12/15/2021
33843L-AC-9	FCAT 2015-3 C		10/31/2020	MBS PAYDOWN	XXX	7,949,457	7,949,457	7,946,983	7,948,978		479		479		7,949,457				191,497	03/15/2022
33852A-AC-1	FSMT 2019-1INV A3		04/30/2020	VARIOUS	XXX	2,651,115	2,649,975	2,692,209	2,692,078		(3,796)		(3,796)		2,688,282		(37,167)	(37,167)	31,548	10/25/2049
33852A-AP-2	FSMT 2019-1INV A13		04/30/2020	VARIOUS	XXX	1,845,863	1,845,069	1,874,475	1,874,384		(2,643)		(2,643)		1,871,741		(25,878)	(25,878)	21,965	10/25/2049
33852A-AR-8	FSMT 2019-1INV A15		04/30/2020	VARIOUS	XXX	8,504,615	8,704,298	8,788,621	8,788,360		(7,629)		(7,629)		8,780,731		(276,116)	(276,116)	111,984	10/25/2049
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2020	SINKING FUND REDEMPTION	XXX	3,368,775	3,368,775	3,368,775	3,368,775						3,368,775				105,251	03/31/2038
340711-AT-7	FLORIDA GAS TRANSMISSION CO		07/15/2020	MATURITY	XXX	6,000,000	6,000,000	5,989,560	5,999,279		721		721		6,000,000				327,000	07/15/2020
34417M-AA-5	FOCUS 2017-1A A2I		10/30/2020	MBS PAYDOWN	XXX	15,000	15,000	15,000	15,000						15,000				362	04/30/2047
34417M-AB-3	FOCUS 2017-1A A2II		10/30/2020	MBS PAYDOWN	XXX	10,000	10,000	10,000	10,000						10,000				318	04/30/2047
345397-XK-4	FORD MOTOR CREDIT COMPANY LLC		08/04/2020	MATURITY	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				126,280	08/04/2020
345397-XW-8	FORD MOTOR CREDIT COMPANY LLC		04/09/2020	GOLDMAN SACHS & CO	XXX	5,687,025	5,730,000	5,760,942	5,753,772		(5,513)		(5,513)		5,748,259		(61,234)	(61,234)	109,382	03/18/2021
345397-ZX-4	FORD MOTOR CREDIT COMPANY LLC		08/26/2020	FTUSI	XXX	1,013,800	1,000,000	947,500			2,568		2,568		950,068		63,732	63,732	13,205	11/01/2024
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL		07/15/2020	SINKING FUND REDEMPTION	XXX	74,606	74,606	77,048	74,624		(18)		(18)		74,606				3,423	01/15/2051
346845-AK-6	FORT BENNING FAM		07/15/2020	SINKING FUND REDEMPTION	XXX	26,645	26,645	34,414	26,697		(52)		(52)		26,645				1,223	01/15/2051
347382-AB-9	FT GORDON HOUSING		11/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	650,000	650,000	650,000	650,000						650,000				32,111	05/15/2031
347402-AA-7	FT HAMILTON HOUSING LLC		08/12/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000	5,000	4,791	4,808		2		2		4,810		190	190	207	06/01/2049
347469-AA-6	FTJAX 7.05 11/55		11/15/2020	SINKING FUND REDEMPTION	XXX	164,785	164,785	164,785	164,785						164,785				8,761	11/15/2055
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A		12/15/2020	SINKING FUND REDEMPTION	XXX	360,293	360,293	353,193	359,847		445		445		360,293				11,451	02/15/2052
347508-AC-7	FTKNOX 5.915 2/52		12/15/2020	SINKING FUND REDEMPTION	XXX	19,827	19,827	19,005	19,771		57		57		19,827				641	02/15/2052
348609-AA-6	FT SAM HOUSTON MILIT HSG		03/15/2020	MATURITY	XXX	285,000	285,000	298,597	285,867		(867)		(867)		285,000				7,377	03/15/2020
34959J-AF-5	FORTIVE CORP		02/10/2020	WELLS FARGO	XXX	5,027,250	5,000,000	4,998,850	4,999,648		27		27		4,999,675		27,575	27,575	18,604	06/15/2021
35040T-AA-2	FFIN 2016-1A A		12/15/2020	MBS PAYDOWN	XXX	4,886,903	4,886,903	4,886,253	4,882,340		4,562		4,562		4,886,903				99,858	06/15/2035
35563C-AA-6	FMMHR 2015-R1 1A		12/28/2020	VARIOUS	XXX	1,390,153	1,390,153	1,542,817	1,030,048		(2,848)		(2,848)		1,390,153				49,509	11/25/2055
35563C-AB-4	FMMHR 2015-R1 XA1		12/31/2020	VARIOUS	XXX			21,526	21,462		(21,462)		(21,462)						1,254	11/25/2055
35563C-AD-0	FMMHR 2015-R1 B1		12/28/2020	VARIOUS	XXX	9,126	9,126	9,454	9,132		(6)		(6)		9,126				327	11/25/2055
35563C-AE-8	FMMHR 2015-R1 XB1		12/31/2020	VARIOUS	XXX			5,719	5,702		(5,702)		(5,702)						269	11/25/2055
35563C-AM-0	FMMHR 2015-R1 B2		12/28/2020	SINKING FUND REDEMPTION	XXX	121,681	121,681	131,262	121,779		(99)		(99)		121,681				2,915	10/25/2052
35563C-AT-5	FMMHR 2015-R1 XA3		12/31/2020	VARIOUS	XXX			67,628			(67,628)		(67,628)						3,640	11/25/2052
35563C-AV-0	FMMHR 2015-R1 B3		12/28/2020	VARIOUS	XXX	289,838	289,838	315,164	290,192		(354)		(354)		289,838				7,195	11/25/2052
35563C-AW-8	FMMHR 2015-R1 XB3		12/31/2020	INTEREST ONLY PAYMENT	XXX			3,309			(3,309)		(3,309)						168	11/25/2052
35563C-AY-4	FMMHR 2015-R1 C3		12/28/2020	SINKING FUND REDEMPTION	XXX	36,240	36,240	36,240	36,240						36,240				1,310	11/25/2052
35563P-BS-7	SCRT 2017-3 MT		12/01/2020	VARIOUS	XXX	10,312,384	10,312,384	10,238,055	10,305,403		6,981		6,981		10,312,384				204,258	07/25/2056
35563P-BU-2	SCRT 2017-3 MB		12/28/2020	VARIOUS	XXX	746,068	746,068	697,750	743,542		2,526		2,526		746,068				18,197	07/25/2056
35563P-BX-6	SCRT 2017-3 HT		12/01/2020	VARIOUS	XXX	1,872,938	1,872,938	1,866,974	1,872,355		583		583		1,872,938				32,993	07/01/2056
35563P-BZ-1	SCRT 2017-3 HB		12/30/2020	VARIOUS	XXX	212,621	212,621	201,807	212,056		564		564		212,621				3,426	07/01/2056
35563P-DD-8	SCRT 2017-4 HT		12/01/2020	VARIOUS	XXX	15,747,231	15,747,231	15,709,181	15,741,670		5,562		5,562		15,747,231				305,401	06/01/2057
36185N-7E-4	GMACM 2005-AR3 3A4		12/21/2020	MBS PAYDOWN	XXX	39,774	39,774	39,674	39,695		79		79		39,774				736	06/19/2035
36186E-AA-7	GMACN 2003-PRES A		12/10/2020	MBS PAYDOWN	XXX	1,071,323	1,071,323	1,263,037	1,076,170		(4,847)		(4,847)		1,071,323				36,582	10/10/2041
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A		12/10/2020	SINKING FUND REDEMPTION	XXX	618,821	618,821	617,447	617,981		840		840		618,821				17,735	10/10/2050
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1		12/10/2020	SINKING FUND REDEMPTION	XXX	386,314	386,314	399,768	386,684		(370)		(370)		386,314				11,595	02/10/2035
36186Y-AF-2	GMACN 2007-HCKM A		12/10/2020	SINKING FUND REDEMPTION	XXX	741,938	741,938	785,156	741,676		261		261		741,938				24,776	08/10/2052
36188A-AA-3	GMACN 2008-LEWS A		12/10/2020	SINKING FUND REDEMPTION	XXX	324,913	324,913	324,757	324,314		600		600		324,913				12,920	04/10/2047
36198F-AG-7	GSMS 2013-GC14 XA		12/31/2020	VARIOUS	XXX			76,787	31,734		(31,734)		(31,734)						5,627	08/10/2046
362341-4D-8	GSR 2006-AR1 2A4		12/01/2020	MBS PAYDOWN	XXX	1,549,097	1,549,097	1,483,481	1,541,060		8,038		8,038		1,549,097				34,455	01/25/2036
362341-MC-0	GSR 2005-AR5 2A3		12/01/2020	MBS PAYDOWN	XXX	188,799	188,799	157,747	186,263		2,536		2,536		188,799				3,278	10/25/2035
36242D-XG-3	GSMPS 2005-RP1 1AF		12/25/2020	MBS PAYDOWN	XXX	223,835	223,835	207,082	222,177		1,658		1,658		223,835				1,598	01/25/2035
36244*-AA-8	CTL - BOND BUILDING (DC)		12/10/2020	SINKING FUND REDEMPTION	XXX	438,082	438,082	438,082	438,082						438,082				7,991	09/10/2029
36248G-AF-7	GSMS 2013-GC16 XA		12/31/2020	VARIOUS	XXX			70,088	30,422		(30,422)		(30,422)						5,839	11/10/2046
36249B-AD-2	GSAA 2007-7 A4		12/25/2020	MBS PAYDOWN	XXX	141,887	141,887	123,087	138,926		2,961		2,961		141,887				987	07/25/2037
362519-AA-8	GSG FINANCE NOTES		05/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	30,325,000	30,325,000	28,693,515	28,693,515						28,693,515		1,631,485	1,631,485	581,662	05/01/2041
36251E-AH-2	GSMSC 2015-1R 2B		12/29/2020	MBS PAYDOWN	XXX	1,316,204	1,316,204	856,355	1,277,239		38,964		38,964		1,316,204				27,958	01/26/2036
36251F-AY-2	GSMS 2015-GC28 XA		12/31/2020	VARIOUS	XXX			74,943	62,837		(62,837)		(62,837)						3,315	02/10/2048
362525-AB-3	GSMSC 2009-1R 1A2		12/01/2020	MBS PAYDOWN	XXX	743,115	743,115	716,165	737,965		5,150		5,150		743,115				17,396	11/25/2035
36252S-AX-5	GSMS 2019-GC38 XA		12/31/2020	VARIOUS	XXX			15,824	14,536		(14,536)		(14,536)						1,185	02/10/2052

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36253P-AE-2	GSMS 2017-GS6 XA		12/31/2020	VARIOUS	XXX			50,385	37,239		(37,239)		(37,239)						4,055	05/10/2050
36257U-AN-7	GSMS 2019-GC42 XA		12/31/2020	INTEREST ONLY PAYMENT	XXX			25,277	24,610		(24,610)		(24,610)						1,824	09/10/2052
36828Q-RY-4	GECMC SERIES 2006-C1 CLASS A4		01/02/2020	PRIOR YEAR INCOME	XXX														6,828	03/10/2044
36962G-5J-9	GENERAL ELEC CAP CORP		05/19/2020	SECURITY CALLED BY ISSUER at 105.250	XXX	3,157,500	3,000,000	3,295,380	3,115,726		(24,292)		(24,292)		3,091,434		(91,434)	(91,434)	239,650	10/17/2021
37045X-BD-7	GENERAL MOTORS FINANCIAL CO INC		10/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,997,840	2,999,583		381		381		2,999,964		36	36	101,750	11/24/2020
37425#-AA-3	GESTAMP (CHATTANOOGA TN) CTL PT TR		06/08/2020	VARIOUS	XXX	4,700,971	4,700,971	4,701,001	4,701,001						4,701,001		(30)	(30)	117,108	09/15/2020
37875*-AA-2	GLENN POOL OIL & GAS TRUST II		12/08/2020	PRIOR YEAR INCOME	XXX														261,692	08/01/2021
37956A-AA-1	SEACO 2017-1A A		09/11/2020	MBS PAYDOWN	XXX	3,735,789	3,735,789	3,734,718	3,735,096		693		693		3,735,789				101,149	04/15/2037
38011W-AA-4	GMACN 2002-MEAD A		12/10/2020	SINKING FUND REDEMPTION	XXX	248,087	248,087	299,732	249,590		(1,503)		(1,503)		248,087				9,961	05/10/2037
38011X-AA-2	GMACN 2003-KIRT A		12/10/2020	SINKING FUND REDEMPTION	XXX	59,507	59,507	65,199	59,671		(165)		(165)		59,507				2,276	09/10/2036
38012D-AB-3	GMACN 2005-DRUM A		12/10/2020	SINKING FUND REDEMPTION	XXX	488,471	488,471	522,549	488,877		(407)		(407)		488,471				14,588	05/10/2050
38012D-AD-9	GMACN 2005-DRUM A		12/10/2020	SINKING FUND REDEMPTION	XXX	269,587	269,587	275,448	269,204		383		383		269,587				10,556	05/10/2050
38012K-AB-7	GMACN 2006-SCOT A1		12/10/2020	SINKING FUND REDEMPTION	XXX	462,070	462,070	488,006	464,804		(2,734)		(2,734)		462,070				13,408	01/10/2025
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A		12/10/2020	SINKING FUND REDEMPTION	XXX	231,123	231,123	214,155	230,670		454		454		231,123				6,773	05/10/2051
38012M-AA-5	GMACN 2006-LEAV A1		12/10/2020	SINKING FUND REDEMPTION	XXX	430,714	430,714	431,422	430,707		7		7		430,714				12,839	03/10/2051
38141G-GS-7	GOLDMAN SACHS GROUP INC/THE		03/17/2020	DIRECT	XXX	4,133,826	4,000,000	4,332,940	4,299,895		(30,087)		(30,087)		4,269,808		(135,982)	(135,982)	148,861	01/24/2022
38145G-AG-5	GOLDMAN SACHS GROUP INC		11/16/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,994,850	4,998,024		912		912		4,998,936		1,064	1,064	117,500	11/15/2021
38148L-AA-4	GOLDMAN SACHS GROUP INC/THE		03/23/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,994,360	2,999,653		251		251		2,999,904		96	96	32,500	04/23/2020
38174A-AQ-0	GCBDC 2014-1A BR		08/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				84,733	04/25/2026
39538W-EE-4	GPMF 2005-AR5 2A1		12/25/2020	MBS PAYDOWN	XXX	382,040	382,040	207,257	373,832		8,207		8,207		382,040				3,107	11/25/2045
39809C-AE-4	GWOLF 2018-3RA A2		03/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				290,034	10/22/2028
40415R-AS-4	HD SUPPLY INC		07/06/2020	DIRECT	XXX	2,059,706	2,000,000	2,000,000	2,000,000						2,000,000		59,706	59,706	77,938	10/15/2026
40428H-PB-2	HSBC USA INC		09/27/2020	MATURITY	XXX	5,000,000	5,000,000	5,454,450	5,076,233		(76,233)		(76,233)		5,000,000				250,000	09/27/2020
40428H-PR-7	HSBC USA INC		03/05/2020	MATURITY	XXX	1,000,000	1,000,000	988,390	999,517		483		483		1,000,000				11,750	03/05/2020
40420I-AE-7	HSBC BANK USA NA		08/24/2020	MATURITY	XXX	1,000,000	1,000,000	1,079,490	1,012,527		(12,527)		(12,527)		1,000,000				48,750	08/24/2020
40433J-AA-9	HOOTY 2014-1A A2		11/20/2020	MBS PAYDOWN	XXX	86,600	86,600	78,914	84,393		2,207		2,207		86,600				2,623	08/20/2044
406216-AZ-4	HALLIBURTON COMPANY		05/15/2020	VARIOUS	XXX	6,649,936	6,624,000	6,751,618	6,669,684		(10,207)		(10,207)		6,659,477		(9,541)	(9,541)	137,550	11/15/2021
406216-BK-6	HALLIBURTON COMPANY		03/03/2020	CITIGROUP GLOBAL MARKETS	XXX	585,218	520,000	592,342	592,294		(282)		(282)		592,012		(6,793)	(6,793)	7,944	11/15/2045
409322-AD-6	HAMPTON ROADS PPV LLC		12/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	116,830			(27)		(27)		116,803		(16,803)	(16,803)	3,311	06/15/2053
41161P-HU-0	HVMLT 2004-9 4A1A		12/21/2020	MBS PAYDOWN	XXX	270,041	270,041	231,225	266,425		3,616		3,616		270,041				2,542	12/19/2034
41161P-TN-3	HVMLT 2005-10 2A1A		12/21/2020	MBS PAYDOWN	XXX	175,201	175,201	138,737	172,612		2,589		2,589		175,201				1,478	11/19/2035
41161P-VJ-9	HVMLT 2005-12 2A11		12/21/2020	MBS PAYDOWN	XXX	253,324	253,324	218,177	232,176		21,147		21,147		253,324				4,312	10/19/2035
41161P-WV-1	HVMLT 2005-14 4A1A		12/21/2020	MBS PAYDOWN	XXX	478,815	478,815	368,637	384,328		1,475		1,475		385,803		93,012	93,012	9,000	12/19/2035
41164L-AB-5	HVMLT 2007-2 2A1A		12/25/2020	MBS PAYDOWN	XXX	374,493	374,493	296,318	368,218		6,275		6,275		374,493				2,172	05/25/2038
411707-AB-8	HNGRY 2018-1A AI		02/20/2020	DIRECT	XXX	7,496,014	7,406,250	7,406,250	7,406,250						7,406,250		89,764	89,764	52,461	06/20/2048
411707-AF-9	HNGRY 2018-1A A23		12/20/2020	MBS PAYDOWN	XXX	50,000	50,000	50,000	50,000						50,000				1,784	06/20/2048
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP		01/17/2020	MITSUBISHI UFJ SECURITIES	XXX	625,838	450,000	544,662	542,796		(146)		(146)		542,650		83,187	83,187	8,464	10/01/2041
42806D-AB-5	HERTZ 2015-1A B		03/25/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	10,849,000	10,849,000	10,866,444	10,852,768		(3,768)		(3,768)		10,849,000				95,471	05/25/2021
42806D-AJ-8	HERTZ 2015-1A C		03/25/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,493,459	2,498,027		1,973		1,973		2,500,000				24,388	05/25/2021
42806D-AJ-8	HERTZ VEH FING II LP 4.35 25MAR21		05/21/2020	BANK OF AMERICA	XXX	4,050,000	5,000,000	4,999,514	4,999,908		45		45		4,999,953		(949,953)	(949,953)	77,807	09/25/2021
42806D-AK-5	HERTZ 2015-3A C		05/28/2020	BANK OF AMERICA	XXX	1,567,450	2,150,000	2,149,090	2,149,785		109		109		2,149,894		(582,444)	(582,444)	41,366	09/25/2021
42806D-BG-3	HERTZ 2017-2A A		05/21/2020	VARIOUS	XXX	2,917,875	3,100,000	3,076,508	3,084,022		2,181		2,181		3,086,203		(168,328)	(168,328)	58,536	10/25/2023
42806D-CD-9	HERTZ 2019-1A A		12/25/2020	MBS PAYDOWN	XXX	771,279	771,279	771,136	770,289		990		990		771,279				18,992	03/25/2023
42809H-AD-9	HESS CORPORATION		03/11/2020	BARCLAYS CAPITAL INC	XXX	427,175	530,000	588,851	588,653		(306)		(306)		588,348		(161,173)	(161,173)	17,148	02/15/2041
437084-UP-9	HEAT 2006-3 2A4		12/25/2020	VARIOUS	XXX	1,444,117	1,444,117	1,276,898	1,358,334		85,782		85,782		1,444,117				11,620	07/25/2036
437096-AD-2	HEAT 2006-5 2A3		12/25/2020	MBS PAYDOWN	XXX	239,986	239,986	212,988	236,587		3,399		3,399		239,986				1,377	10/25/2036
440405-AE-8	HORZN 2018-1 A		07/15/2020	MBS PAYDOWN	XXX	1,248,546	1,248,546	1,248,401	1,245,556		2,112		2,112		1,248,546				9,430	12/15/2038
44329H-AA-2	HP COMMUNITIES LLC		09/15/2020	SINKING FUND REDEMPTION	XXX	121,461	121,461	129,498	122,447		(986)		(986)		121,461				4,677	03/15/2022
44329H-AG-9	HPCOM 5.02 3/23		09/15/2020	SINKING FUND REDEMPTION	XXX	35,890	35,890	37,354	36,077		(187)		(187)		35,890				1,357	03/15/2023
44329H-AL-8	HP COMMUNITIES		09/15/2020	SINKING FUND REDEMPTION	XXX	51,429	51,429	51,429	51,429						51,429				2,893	09/01/2053
44329H-AM-6	HP COMMUNITIES LLC		09/15/2020	SINKING FUND REDEMPTION	XXX	63,849	63,849	67,479	64,265		(416)		(416)		63,849				2,524	03/15/2022

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
44563@-AA-3	HUNT MH BORROWER LLC FEE		12/21/2020	SINKING FUND REDEMPTION	XXX	1,141,517	1,141,517	1,141,552	1,141,552						1,141,552		(35)	(35)	61,212	12/21/2048
44891A-BG-1	HYNMTR 3 02/10/27		07/23/2020	RBC CAPITAL MARKETS CORPORATIO	XXX	1,362,015	1,350,000	1,358,708			(496)		(496)		1,358,212		3,803	3,803	18,788	02/10/2027
44931C-AY-1	ICG 2015-2A CR		02/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				139,200	01/16/2028
45203L-CX-9	ILSMFH 3.07 06/01/36		12/26/2020	VARIOUS	XXX	81,234	81,234	81,234	81,234						81,234				1,674	06/26/2036
45605P-AM-0	BIND 2016-1A 3		10/15/2020	MBS PAYDOWN	XXX	4,429,083	4,429,083	4,429,083	4,429,083						4,429,083				145,856	04/15/2026
456606-AF-9	INDYMAC HOME EQUITY MORTGAGE SER SPMD 20		10/01/2020	MBS PAYDOWN	XXX	34,596	34,596	34,588	32,349	2,247			2,247		34,596				1,315	02/25/2030
45660L-A2-5	RAST 2005-A11 1A5		12/01/2020	MBS PAYDOWN	XXX	342,741	342,741	314,036	340,528		2,213		2,213		342,741				10,477	10/25/2035
45660L-QW-2	INDX 2005-AR13 1A1		12/01/2020	MBS PAYDOWN	XXX	10,155	10,155	7,870	10,100		55		55		10,155				207	08/25/2035
45660L-WE-5	INDX 2005-AR18 2A1B		12/25/2020	MBS PAYDOWN	XXX	258,061	258,061	180,320	254,182		3,879		3,879		258,061				3,767	10/25/2036
45668R-AB-4	INDX 2007-FLX2 A1B		12/25/2020	MBS PAYDOWN	XXX	531,215	531,215	490,046	509,216		21,999		21,999		531,215				3,176	04/25/2037
45669W-AC-0	INDX 2007-FLX5 2A1		12/25/2020	MBS PAYDOWN	XXX	2,029,556	2,029,556	1,737,579	2,006,473		23,084		23,084		2,029,556				12,585	08/25/2037
45688C-AA-5	INGEVITY CORP		08/25/2020	DIRECT	XXX	5,073,334	5,000,000	5,000,000	5,000,000						5,000,000		73,334	73,334	240,000	02/01/2026
45814O-AQ-3	INTEL CORPORATION		07/29/2020	MATURITY	XXX	5,000,000	5,000,000	4,995,300	4,995,300		4,700		4,700		5,000,000				122,500	07/29/2020
46590L-AV-4	JPMDB 2016-C2 XA		12/31/2020	VARIOUS	XXX			1,354,823	862,907		(862,907)		(862,907)						178,506	06/15/2049
46590L-BA-9	JPMDB 2017-C5 D		11/19/2020	CITIGROUP GLOBAL MARKETS	XXX	1,050,469	1,500,000	1,458,995	1,464,044		3,219		3,219		1,467,262		(416,794)	(416,794)	68,067	03/15/2050
46590M-AT-7	JPMCC 2016-JP2 XA		12/31/2020	VARIOUS	XXX			338,829	229,169		(229,169)		(229,169)						31,547	08/01/2049
46590R-AG-4	JPMCC 2016-JP3 XA		12/31/2020	VARIOUS	XXX			102,498	68,888		(68,888)		(68,888)						7,844	08/15/2049
46590T-AG-0	JPMDB 2017-C5 XA		12/31/2020	VARIOUS	XXX			13,678	12,024		(12,024)		(12,024)						1,405	03/15/2050
46590U-AA-0	HENDR 2018-2A A		12/15/2020	VARIOUS	XXX	3,882,377	3,882,377	3,878,672	3,876,564		5,813		5,813		3,882,377				79,575	10/15/2075
46591A-BC-8	JPMDB 2018-C8 XA		12/31/2020	VARIOUS	XXX			7,658	6,458		(6,458)		(6,458)						679	06/15/2051
46616P-AA-1	HENDR 2011-1A A		12/15/2020	MBS PAYDOWN	XXX	2,657,836	2,657,836	2,664,749	2,654,168		3,669		3,669		2,657,836				66,447	10/15/2056
46616P-AB-9	HENDR 2011-1A B		12/15/2020	MBS PAYDOWN	XXX	428,124	428,124	427,995	426,964		1,160		1,160		428,124				17,057	10/15/2058
46616Q-AA-9	HENDR 2011-2A A		12/15/2020	MBS PAYDOWN	XXX	749,277	749,277	748,846	747,909		1,369		1,369		749,277				19,884	09/15/2056
46616V-AA-8	HENDR 2012-1A A		12/15/2020	MBS PAYDOWN	XXX	1,445,349	1,445,349	1,485,095	1,446,611		(1,261)		(1,261)		1,445,349				28,741	02/15/2065
46616V-AB-6	HENDR 2012-1A B		12/15/2020	MBS PAYDOWN	XXX	80,965	80,965	80,947	80,756		210		210		80,965				2,730	02/15/2067
46617A-AA-3	HENDR-2012-3A A		12/15/2020	SINKING FUND REDEMPTION	XXX	1,639,167	1,639,167	1,625,772	1,636,551		2,615		2,615		1,639,167				29,612	09/15/2065
46617F-AA-2	HENDR 2013-1A A		12/15/2020	SINKING FUND REDEMPTION	XXX	216,933	216,933	216,782	216,658		275		275		216,933				3,780	03/15/2067
46617J-AA-4	HENDR 2013-2A A		12/15/2020	SINKING FUND REDEMPTION	XXX	1,180,699	1,180,699	1,180,422	1,178,800		1,900		1,900		1,180,699				24,803	03/15/2062
46617L-AA-9	HENDR 2013-3A A		12/15/2020	SINKING FUND REDEMPTION	XXX	455,117	455,117	468,628	455,649		(532)		(532)		455,117				9,824	01/17/2073
46617T-AA-2	HENDR 2014-1A A		12/15/2020	MBS PAYDOWN	XXX	1,115,434	1,115,434	1,114,193	1,113,746		1,688		1,688		1,115,434				25,005	03/15/2063
46617T-AB-0	HENDR 2014-1A B		12/15/2020	MBS PAYDOWN	XXX	70,380	70,380	70,324	70,250		130		130		70,380				1,968	03/15/2065
46618A-AA-2	HENDR 2014-2A A		12/15/2020	MBS PAYDOWN	XXX	439,138	439,138	437,774	438,487		651		651		439,138				8,591	01/15/2073
46618A-AB-0	HENDR 2014-2A B		12/15/2020	MBS PAYDOWN	XXX	120,675	120,675	120,618	120,473		202		202		120,675				2,930	01/15/2075
46618H-AA-7	HENDR 2014-3A A		12/15/2020	MBS PAYDOWN	XXX	262,867	262,867	254,488	262,097		769		769		262,867				5,056	06/15/2077
46618H-AB-5	HENDR 2014-3A B		12/15/2020	MBS PAYDOWN	XXX	95,417	95,417	95,395	95,261		156		156		95,417				2,307	06/15/2079
46618L-AA-8	HENDR 2015-1A A		12/15/2020	MBS PAYDOWN	XXX	7,257	7,257	6,770			23		23		7,257				96	09/15/2072
46618L-AB-6	HENDR 2015-1A B		12/15/2020	MBS PAYDOWN	XXX	197,142	197,142	196,971	196,825		317		317		197,142				4,913	09/15/2074
46619R-AA-4	HENDR 2015-2A A		12/15/2020	MBS PAYDOWN	XXX	1,130,161	1,130,161	1,129,076	1,128,484		1,677		1,677		1,130,161				23,865	03/15/2058
46619R-AB-2	HENDR 2015-2A B		12/15/2020	MBS PAYDOWN	XXX	326,463	326,463	326,459	325,877		586		586		326,463				8,604	03/15/2060
46619X-AA-1	HENDR 2015-3A A		12/15/2020	MBS PAYDOWN	XXX	597,545	597,545	596,631	596,603		942		942		597,545				11,833	03/15/2070
46619X-AB-9	HENDR 2015-3A B		12/15/2020	MBS PAYDOWN	XXX	235,081	235,081	235,030	234,583		498		498		235,081				6,481	03/15/2072
46620J-AA-9	HENDR 2017-1A A		12/15/2020	MBS PAYDOWN	XXX	292,834	292,834	292,608	292,391		443		443		292,834				6,146	08/15/2062
46620V-AA-2	HENDR 2017-2A A		12/15/2020	MBS PAYDOWN	XXX	900,953	900,953	899,875	888,310		1,219		1,219		900,953				16,815	09/15/2072
46623E-KG-3	JPMORGAN CHASE & CO		08/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				114,750	08/31/2021
466247-K2-8	JPMMT 2006-A2 3A2		12/01/2020	MBS PAYDOWN	XXX	202,240	202,240	186,636	200,758		1,482		1,482		202,240				4,115	04/25/2036
466247-RP-0	JPMMT 2005-A4 2A1		12/01/2020	MBS PAYDOWN	XXX	597,002	597,002	589,042	595,806		1,196		1,196		597,002				8,015	07/25/2035
466247-WS-8	JPMMT 2005-A7 2A5		12/01/2020	MBS PAYDOWN	XXX	343,695	343,695	317,058	340,771		2,924		2,924		343,695				7,681	10/25/2035
46625H-LW-8	JPMORGAN CHASE & CO		05/26/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,002,360	2,000,203		(203)		(203)		2,000,000				22,917	06/23/2020
46625H-RT-9	JPMORGAN CHASE & CO		10/14/2020	VARIOUS	XXX	4,421,881	4,400,000	4,390,996	4,399,782		118		118		4,399,900		100	100	149,187	06/07/2021
46627M-DD-6	JPALT 2006-A1 4A4		12/01/2020	MBS PAYDOWN	XXX	403,280	403,280	305,106	395,172		8,107		8,107		403,280				6,979	03/25/2036
46627M-FU-6	JPMALT 06-S1A		12/01/2020	MBS PAYDOWN	XXX	1,502,711	1,502,711	1,354,912	1,367,223		17,725		17,725		1,502,711				39,543	03/25/2036
46629C-AB-3	JPMMT 2006-A5 2A1		12/01/2020	MBS PAYDOWN	XXX	127,666	127,666	119,071	124,458		915		915		127,666				2,824	08/25/2036
46629C-AK-3	JPMMT 2006-A5 3A4		12/01/2020	MBS PAYDOWN	XXX	32,307	32,307	30,691	32,130		177		177		32,307				670	08/25/2036
46629Q-AE-6	JPMAC 2006-CH2 AF4		12/01/2020	MBS PAYDOWN	XXX	503,482	503,482	383,905	497,541		5,941		5,941		503,482				9,969	10/25/2036
46630P-AY-1	JPMMT 2007-A2 4A1		12/01/2020	MBS PAYDOWN	XXX	376,082	376,082	333,303	372,470		3,612		3,612		376,082				8,777	04/25/2037

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
46630P-BB-0	JPMMT 2007-A2 4A2		12/01/2020	MBS PAYDOWN	XXX	796,671	796,671	703,614	781,582		7,964		7,964		796,671				18,455	04/25/2037
46630U-AC-8	JPMMT 2007-A3 2A1		12/01/2020	MBS PAYDOWN	XXX	95,797	95,797	91,726	95,524		273		273		95,797				1,565	05/25/2037
46631J-AL-2	JPMMT 2007-A4 3A1		12/01/2020	MBS PAYDOWN	XXX	25,725	25,725	23,153	25,415		310		310		25,725				528	06/25/2037
46631N-DQ-9	JPMMT 2007-S3 1A87		12/25/2020	MBS PAYDOWN	XXX	385,787	385,787	229,922	377,997		7,790		7,790		385,787				3,672	08/25/2037
46633M-AX-7	JPMRR 2009-6 3A2		12/01/2020	MBS PAYDOWN	XXX	311,764	311,764	261,487	306,989		4,775		4,775		311,764				6,761	11/26/2035
466365-AA-1	JACK 2019-1A A2I		08/25/2020	MBS PAYDOWN	XXX	22,500	22,500	22,500	22,500						22,500				448	08/25/2049
94984G-AA-5	JPMRR 2011-2 4A11		12/28/2020	VARIOUS	XXX	642,097	642,097	578,907	630,435		11,662		11,662		642,097				14,388	09/26/2036
46637J-CV-2	JPMRR 2012-2 7A8		12/29/2020	MBS PAYDOWN	XXX	258,351	258,351	242,527	255,886		2,465		2,465		258,351				5,319	10/26/2034
46639N-AS-0	JPMBB 2013-C12 XA		12/31/2020	VARIOUS	XXX			91,117	36,749		(36,749)		(36,749)						6,692	07/15/2045
46640M-AC-4	JPMMT 2013-3 A3		12/01/2020	MBS PAYDOWN	XXX	436,691	436,691	433,894	436,212		479		479		436,691				9,457	07/25/2043
46643D-AK-3	JPMMT 2014-OAK4 A9		04/30/2020	VARIOUS	XXX	9,138,640	8,938,131	8,599,557	8,645,489		40,838		40,838		8,686,328		452,313	452,313	70,417	09/25/2044
46644A-BH-4	JPMBB 2015-C27 XA		12/31/2020	VARIOUS	XXX			113,415	96,974		(96,974)		(96,974)						14,727	02/15/2048
46644R-BB-0	JPMBB 2015-C29 XA		12/31/2020	VARIOUS	XXX			258,937	140,315		(140,315)		(140,315)						14,933	05/15/2048
46644Y-BA-7	JPMBB 2015-C31 B		04/01/2020	VARIOUS	XXX	3,181,851	3,300,000	3,426,555	3,406,268		(4,833)		(4,833)		3,401,435		(219,585)	(219,585)	52,327	08/15/2048
46645F-AQ-3	JPMCC 2015-UES F		09/08/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,595,640	4,827,135		172,865		172,865		5,000,000				138,302	09/05/2032
46646R-AL-7	JPMDB 2016-C4 XA		12/31/2020	VARIOUS	XXX			78,357	56,794		(56,794)		(56,794)						6,170	12/15/2049
46647T-AU-2	JPMCC 2017-JP5 XA		12/31/2020	INTEREST ONLY PAYMENT	XXX			34,889	30,514		(30,514)		(30,514)						3,405	03/15/2050
46648K-AW-6	JPMDB 2017-C7 XA		12/31/2020	VARIOUS	XXX			230,890	179,981		(179,981)		(179,981)						25,626	10/15/2050
46649H-AN-2	JPMMT 2017-6 A13		04/30/2020	VARIOUS	XXX	6,840,439	7,059,936	7,087,082	7,084,868		(566)		(566)		7,084,302		(243,863)	(243,863)	90,714	01/25/2048
46650X-AA-1	HENDR 2019-1A A		12/15/2020	MBS PAYDOWN	XXX	9,252	9,252	8,925			22		22		9,252				152	08/15/2071
46651N-AA-2	JOLAR 2019-1 A		12/15/2020	MBS PAYDOWN	XXX	3,411,152	3,411,152	3,405,533	3,238,207		4,451		4,451		3,411,152				64,098	04/15/2044
46665R-AA-7	JGW 2020-D		12/15/2020	VARIOUS	XXX	556,197	556,197	556,197							556,197				5,112	01/01/2064
470170-AB-7	JAMAICA MERCHANT VOUC 5.875 08JUL22		10/08/2020	MBS PAYDOWN	XXX	2,299,530	2,299,530	2,299,530	2,299,530						2,299,530				83,469	07/08/2022
47017O-AD-3	NCBJ 2016-1 A		10/09/2020	MBS PAYDOWN	XXX	1,607,960	1,607,960	1,607,960	1,607,960						1,607,960				79,221	01/05/2027
472319-AH-5	JEFFERIES GROUP INC		11/30/2020	SECURITY CALLED BY ISSUER at 102.354	XXX	47,036,628	45,955,000	45,603,926	45,897,153		40,532		40,532		45,937,685		17,315	17,315	4,635,960	04/15/2021
47232M-AD-4	JEFFERIES FINANCE LLC		10/01/2020	SECURITY CALLED BY ISSUER at 103.625	XXX	18,782,031	18,125,000	18,138,219	18,131,401		(2,258)		(2,258)		18,129,143		(4,143)	(4,143)	2,139,002	08/15/2024
47232X-AA-6	JMHT 2010-SILL A		12/10/2020	SINKING FUND REDEMPTION	XXX	168,540	168,540	164,941	168,224		317		317		168,540				6,207	06/10/2055
058928-AK-8	JMAC 2010-R3 1A6		12/21/2020	VARIOUS	XXX	961,582	961,582	782,487	785,682						785,682		175,900	175,900	22,431	03/21/2036
47760Q-AA-1	JIMMY 2017-1A A2I		12/16/2020	MBS PAYDOWN	XXX	6,842,500	6,842,500	6,763,842	6,775,926		66,574		66,574		6,842,500				256,534	07/30/2047
47760Q-AB-9	JIMMY 2017-1A A2II		10/30/2020	MBS PAYDOWN	XXX	50,000	50,000	50,000	50,000						50,000				1,514	07/30/2047
48128K-AV-3	JPMCC 2017-JP6 XA		12/31/2020	VARIOUS	XXX			38,800	28,804		(28,804)		(28,804)						3,160	07/15/2050
482480-AD-2	KLA-TENCOR CORP		03/02/2020	SECURITY CALLED BY ISSUER at 104.207	XXX	3,126,200	3,000,000	3,157,110	3,044,235		(4,382)		(4,382)		3,039,853		(39,853)	(39,853)	167,793	11/01/2021
48250V-AW-7	KKR 13 B1R		05/28/2020	BARCLAYS CAPITAL INC	XXX	13,270,833	14,000,000	14,000,000	14,000,000						14,000,000		(729,167)	(729,167)	255,726	01/16/2028
48252A-AA-9	KKR GROUP FINANCE CO VI LLC		03/23/2020	MORGAN STANLEY	XXX	534,346	540,000	568,850	568,298		(622)		(622)		567,677		(33,331)	(33,331)	14,850	07/01/2029
482739-AF-6	KVK 2013-1A AR		10/14/2020	MBS PAYDOWN	XXX	588,299	588,299	583,887	587,331		968		968		588,299				7,540	01/15/2028
487312-AA-8	KEENAN FORT DETRICK ENERGY		11/16/2020	PRIOR YEAR INCOME	XXX														275,225	05/15/2033
487312-AB-6	KEENAN FORT DETRICK ENERGY		11/15/2020	SINKING FUND REDEMPTION	XXX	413,162	413,162	413,162	413,162						413,162				24,167	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY		05/15/2020	SINKING FUND REDEMPTION	XXX	5,353	5,353	5,353	5,353						5,353				112	11/15/2048
494550-BB-1	KINDER MORGAN ENERGY PARTNERS L.P.		02/15/2020	MATURITY	XXX	4,655,000	4,655,000	4,529,455	4,652,986		2,014		2,014		4,655,000				159,434	02/15/2020
49725V-AB-8	KIOWA POWER		12/30/2020	SINKING FUND REDEMPTION	XXX	2,089,002	2,089,002	2,076,443	2,085,157		3,845		3,845		2,089,002				74,904	03/30/2021
50077L-AH-9	KRAFT HEINZ FOODS CO		04/20/2020	DIRECT	XXX	662,329	664,000	688,057	666,808		(2,015)		(2,015)		664,793		(2,464)	(2,464)	25,145	07/02/2020
50077L-AP-1	KRAFT HEINZ FOODS CO		04/20/2020	DIRECT	XXX	16,794,931	17,000,000	17,037,890	17,010,927		(3,879)		(3,879)		17,007,048		(212,117)	(212,117)	181,166	02/10/2021
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48		12/21/2020	SINKING FUND REDEMPTION	XXX	1,989,247	1,989,247	1,996,276	1,989,378		(131)		(131)		1,989,247				92,071	06/21/2048
50209L-AA-5	LMRK 2018-1A C		12/15/2020	VARIOUS	XXX	414,601	414,601	414,676	414,004		597		597		414,601				10,261	06/15/2048
50209L-AB-3	LMRK 2018-1A D		12/15/2020	MBS PAYDOWN	XXX	51,601	51,601	51,584	51,507		94		94		51,601				1,311	06/15/2048
50209L-AC-1	LMRK 2018-1A F		12/15/2020	MBS PAYDOWN	XXX	77,999	77,999	77,978	77,822		177		177		77,999				2,496	06/15/2048
50543L-AA-0	LAFL 2016-1A A1		12/15/2020	MBS PAYDOWN	XXX	201,690	201,690	197,777	200,891		799		799		201,690				4,115	01/15/2042
51461T-AA-9	LANCER FINANCE COMPANY		07/31/2020	PRIOR YEAR INCOME	XXX														2,856	07/10/2016
525221-EM-5	LXS 2005-7N 1A1A		12/25/2020	MBS PAYDOWN	XXX	609,580	609,580	545,067	605,230		4,350		4,350		609,580				4,707	12/25/2035
52522C-AG-8	LXS 2006-14N 3A2		12/25/2020	MBS PAYDOWN	XXX	439,159	439,159	337,682	423,476		15,683		15,683		439,159				2,710	08/25/2036
529043-AC-5	LEXINGTON REALTY TRUST		08/31/2020	SECURITY CALLED BY ISSUER at 107.125	XXX	535,625	500,000	492,115	494,247		1,042		1,042		495,289		4,711	4,711	50,736	06/15/2023
534187-AY-5	LINCOLN NATIONAL CORP		02/15/2020	MATURITY	XXX	12,380,000	12,380,000	12,361,554	12,379,685		315		315		12,380,000				386,875	02/15/2020
53947D-AE-6	LNCR 2019-CRE3 B		12/15/2020	MBS PAYDOWN	XXX	83,339	83,339	80,735			130		130		83,339				622	04/15/2034
53947D-AG-1	LNCR 2019-CRE3 C		12/15/2020	MBS PAYDOWN	XXX	304,439	304,439	304,691	304,681		(242)		(242)		304,439				8,018	04/15/2034
550786-AP-2	LVII 2009-3 B2		03/27/2020	MBS PAYDOWN	XXX	1,924,655	1,924,655	1,477,473	1,924,655						1,924,655				14,336	10/27/2037

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
550786-AT-4	LVII 2009-3 B4C		12/30/2020	PRIOR YEAR INCOME	XXX														1,540	10/27/2037
550786-BD-8	LVII 2009-3 6X		09/30/2020	PRIOR YEAR INCOME	XXX														115,878	10/27/2037
550786-BE-6	LVII 2009-3 7X		12/31/2020	PRIOR YEAR INCOME	XXX														422,860	10/27/2037
55283L-AA-3	MAPSL 2019-1A A		12/15/2020	MBS PAYDOWN	XXX	3,737,470	3,737,470	3,736,723	3,721,161		6,149		6,149		3,737,470				94,312	03/15/2044
55283L-AB-1	MAPSL 2019-1A B		04/15/2020	MBS PAYDOWN	XXX	26,563	26,563	26,562	26,507		56		56		26,563				308	03/15/2044
55283L-AC-9	MAPSL 2019-1A C		06/15/2020	MBS PAYDOWN	XXX	61,460	61,460	61,459	61,292		168		168		61,460				1,169	03/15/2044
55446M-AA-5	MAACH 2019-1 A		12/15/2020	MBS PAYDOWN	XXX	6,078,826	6,078,826	6,077,860	6,064,919		7,738		7,738		6,078,826				135,957	10/15/2039
55616*-AA-8	CTL - MACYS (MOONACHIE NJ)		12/15/2020	SINKING FUND REDEMPTION	XXX	156,382	156,382	156,382	156,382						156,382				5,241	03/15/2037
55661H-AA-4	MADISON AVE SEC TRUST 2019-1 A		11/12/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				107,573	11/24/2020
56564R-AA-8	MAPSL 2018-1A A		12/15/2020	MBS PAYDOWN	XXX	2,590,136	2,590,136	2,588,283	2,564,493		4,094		4,094		2,590,136				66,048	05/15/2043
571903-BC-6	MARRIOTT INTERNATIONAL INC		06/22/2020	SINKING FUND REDEMPTION	XXX	995,000	1,000,000	997,920	998,085		(3,085)		(3,085)		995,000				15,288	10/03/2022
580638-AC-8	MCGRAW-HILL GLOBAL ED		06/08/2020	VARIOUS	XXX	169,225	237,000	227,520	230,251		503		503		230,754		(61,529)	(61,529)	9,623	05/15/2024
59010R-AA-2	MRLN 2016-1 A		11/17/2020	MBS PAYDOWN	XXX	161,034	161,034	155,101	160,400		635		635		161,034				1,377	12/15/2032
59020U-YP-4	MLMS 2005-A5 A4		12/01/2020	MBS PAYDOWN	XXX	421,903	421,903	412,097	420,487		1,416		1,416		421,903				9,088	06/25/2035
59156R-BP-2	METLIFE INC		10/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,523,000	2,523,000	2,523,000	2,523,000						2,523,000				91,300	12/31/2049
591863-AA-3	METROPOLITAN DETROIT AREA HOSPITAL		12/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				58,240	12/01/2029
59524E-AB-8	MID-ATLANTIC MILITRY CO		08/01/2020	SINKING FUND REDEMPTION	XXX	493,774	493,774	493,921	481,330		(12)		(12)		493,774				18,642	08/01/2050
59524E-AC-6	MIDATL 5.30 8/50		08/01/2020	SINKING FUND REDEMPTION	XXX	781,545	781,545	755,163	781,296		249		249		781,545				30,343	08/01/2050
59560W-AC-1	MDST 2010-1 M		12/01/2020	MBS PAYDOWN	XXX	1,548,988	1,548,988	1,546,843	1,548,509		479		479		1,548,988				47,001	12/15/2045
59560W-AE-7	MDST 2010-1 B		12/01/2020	MBS PAYDOWN	XXX	2,581,647	2,581,647	2,703,449	2,581,647						2,581,647				104,446	12/15/2045
598329-AB-6	MIDWEST FAM HSG		07/01/2020	SINKING FUND REDEMPTION	XXX	483,731	483,731	469,032	483,584		147		147		483,731				20,122	01/01/2051
598329-AC-4	MWFAM 5.531 1/51		07/01/2020	SINKING FUND REDEMPTION	XXX	30,755	30,755	30,405	30,753		2		2		30,755				1,281	01/01/2051
60871R-AF-7	MOLSON COORS BREWING CO		05/06/2020	VARIOUS	XXX	6,995,506	7,000,000	6,997,340	6,999,170		194		194		6,999,364		(3,858)	(3,858)	119,457	07/15/2021
60871R-AG-5	MOLSON COORS BREWING CO		05/14/2020	HSBC SECURITIES, INC	XXX	1,975,100	2,000,000	1,856,400	1,871,669		6,583		6,583		1,878,252		96,848	96,848	50,500	07/15/2026
61690A-AF-1	MSBAM 2015-C27 XA		12/31/2020	VARIOUS	XXX			84,995	52,497		(52,497)		(52,497)						6,898	12/15/2047
61691J-AZ-7	MSC 2017-H1 B		04/01/2020	BARCLAYS CAPITAL INC	XXX	15,857,762	16,493,000	16,986,591	16,917,725		(14,851)		(14,851)		16,902,874		(1,045,112)	(1,045,112)	227,764	06/15/2050
61744C-YA-8	MSAC 2006-NC1 A4		07/27/2020	MBS PAYDOWN	XXX	575,391	575,391	486,206	511,576		63,815		63,815		575,391				3,665	12/25/2035
61745M-4M-2	MSM 2005-3AR 1A		12/01/2020	MBS PAYDOWN	XXX	86,733	86,733	66,473	85,705		1,029		1,029		86,733				1,725	07/25/2035
61746R-AB-7	MSAC 2002-HE3 M1		12/25/2020	MBS PAYDOWN	XXX	210,059	210,059	211,011	210,772		(714)		(714)		210,059				2,813	03/25/2033
61747Y-DW-2	MORGAN STANLEY		01/27/2020	MATURITY	XXX	1,500,000	1,500,000	1,498,680	1,500,000						1,500,000				19,875	01/27/2020
61748H-MK-4	MSM 2005-6AR 3A1		11/01/2020	MBS PAYDOWN	XXX	40,073	40,073	32,187	39,867		206		206		40,073				740	11/25/2035
61748H-QW-4	MSM 2005-9AR 1A		12/25/2020	MBS PAYDOWN	XXX	1,223,533	1,223,533	926,826	1,193,531		30,002		30,002		1,223,533				9,340	12/25/2035
61748H-VK-4	MSM 2006-2 2A3		12/01/2020	MBS PAYDOWN	XXX	380,599	380,599	363,730	379,125		1,474		1,474		380,599				9,665	02/25/2036
61748J-AE-7	MSM 2006-9AR A5		12/25/2020	VARIOUS	XXX	382,156	382,156	203,737	374,550		7,606		7,606		382,156				2,665	08/25/2036
61752R-AJ-1	MSM 2007-3XS 2A3S		12/01/2020	MBS PAYDOWN	XXX	256,563	256,563	162,823	162,823						162,823		93,741	93,741	3,128	01/25/2047
61758V-AR-8	MSRR 2010-R2 2C		12/25/2020	VARIOUS	XXX	646,283	646,283	494,003	630,895		15,388		15,388		646,283				5,039	05/26/2036
61762F-AU-0	MSRR 2013-R4 4B2		12/29/2020	MBS PAYDOWN	XXX	446,986	446,986	384,763	438,729		8,257		8,257		446,986				10,026	01/01/2037
61764P-BA-9	MSBAM 2014-C19 LNC1		12/01/2020	MBS PAYDOWN	XXX	16,617	16,617	16,702	16,626		(9)		(9)		16,617				362	12/15/2046
61764W-AD-9	MSRR 2015-R1 2B		12/29/2020	MBS PAYDOWN	XXX	382,190	382,190	293,331	372,575		9,615		9,615		382,190				8,012	11/20/2036
61767E-AF-1	MSBAM 2017-C34 XA		12/31/2020	VARIOUS	XXX			65,146	50,613		(50,613)		(50,613)						5,163	11/15/2052
61767E-AJ-3	MSBAM 2017-C34 B		04/02/2020	BARCLAYS CAPITAL INC	XXX	9,324,219	10,000,000	10,299,205	10,262,253		(8,936)		(8,936)		10,253,317		(929,098)	(929,098)	142,743	11/15/2052
61767F-BB-6	MSC 2016-UB11 XA		12/31/2020	VARIOUS	XXX			249,758	165,496		(165,496)		(165,496)						28,314	08/15/2049
61767Y-BA-7	MSC 2018-H3 XA		12/31/2020	VARIOUS	XXX			7,804	6,642		(6,642)		(6,642)						653	07/15/2051
61768H-AX-4	MSC 2019-L2 XA		12/31/2020	VARIOUS	XXX			34,127	31,341		(31,341)		(31,341)						2,550	03/01/2052
620076-BB-4	MOTOROLA SOLUTIONS INC		09/14/2020	SECURITY CALLED BY ISSUER at 105.480	XXX	7,647,314	7,250,000	7,102,005	7,209,386		11,645		11,645		7,221,030		28,970	28,970	623,121	05/15/2022
629420-CD-3	NRART 2019-T3 DT3		09/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	999,998	1,000,000						1,000,000				22,916	10/20/2052
629420-CP-6	NRART 2019-T5 DT5		10/09/2020	SINKING FUND REDEMPTION	XXX	500,000	500,000	499,999	499,999		1		1		500,000				11,637	10/15/2051
62946A-AC-8	NPRL 2017-1A A1		12/21/2020	VARIOUS	XXX	534,570	534,570	534,565	533,741		830		830		534,570				10,450	10/21/2047
629682-AA-3	NADG 2019-1 A		12/28/2020	MBS PAYDOWN	XXX	92,500	92,500	92,500	92,500						92,500				1,852	12/28/2049
63172D-AA-9	CFOZ 2019-1 A		11/15/2020	MBS PAYDOWN	XXX	2,340,807	2,340,807	2,340,807	2,340,807						2,340,807				61,801	08/15/2034
637432-MJ-1	NATIONAL RURAL UTILITIES 12/15/23		03/31/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	559,000	559,000	559,000	559,000						559,000				1,421	12/15/2023
63946C-AG-3	NBCUNIVERSAL ENTERPRISE INC		06/22/2020	SECURITY CALLED BY ISSUER at 100.350	XXX	3,010,500	3,000,000	3,007,650	3,003,350		(1,194)		(1,194)		3,002,156		(2,156)	(2,156)	59,697	04/01/2021
64051N-AA-1	NEON HOLDINGS INC		10/13/2020	VARIOUS	XXX	13,060,391	12,500,000	12,193,750	12,208,733		14,145		14,145		12,222,878		837,513	837,513	963,250	04/01/2026
641062-AJ-3	NESTLE HOLDINGS INC		03/10/2020	DIRECT	XXX	5,158,591	5,000,000	4,998,150	4,998,901		126		126		4,999,027		159,564	159,564	71,472	09/24/2021

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
64829G-AJ-8	NRZT 2016-2A B1		12/01/2020	MBS PAYDOWN	XXX	228,281	228,281	238,867	229,058		(777)		(777)		228,281				5,560	11/25/2035
64830G-AB-2	NRZT 2018-1A A1A		12/01/2020	MBS PAYDOWN	XXX	226,209	226,209	231,103	226,874		(665)		(665)		226,209				4,788	12/01/2057
65251P-AY-9	NSLP 2014-1A AR		07/25/2020	MBS PAYDOWN	XXX	5,382,413	5,382,413	5,382,413	5,382,413						5,382,413				105,352	04/25/2031
65251U-AC-6	NWSTR 2016-1A B		03/31/2020	MBS PAYDOWN	XXX		60,918	60,918	60,918						60,918		(60,918)	(60,918)		02/25/2028
65251U-AE-2	NWSTR 2016-1A C		03/31/2020	MBS PAYDOWN	XXX		28,324	28,324	28,324						28,324		(28,324)	(28,324)		02/25/2028
65252B-AA-1	FSSLF 2015-2A A1N		07/20/2020	MBS PAYDOWN	XXX	917,718	917,718	917,718	917,718						917,718				14,676	04/29/2030
65535V-EW-4	NAA 2004-AR2 M1		12/25/2020	MBS PAYDOWN	XXX	323,512	323,512	304,101	319,475		4,037		4,037		323,512				3,460	10/25/2034
65539C-AK-2	NMRR 2011-4RA 1A10		12/01/2020	MBS PAYDOWN	XXX	1,111,338	1,111,338	870,334	1,036,097		75,241		75,241		1,111,338				21,942	12/26/2036
65539K-AF-5	NMRR 2010-6RA 1A6		12/01/2020	VARIOUS	XXX	631,657	631,657	574,249	624,861		6,796		6,796		631,657				13,209	03/26/2036
65539Q-AW-5	NMRR 2011-2RA 2A14		12/31/2020	MBS PAYDOWN	XXX	1,212,400	1,212,400	916,878	1,140,914		71,487		71,487		1,212,400				21,322	07/26/2035
65540A-AB-3	NMRR 2012-3R 1A2		12/26/2020	MBS PAYDOWN	XXX	676,765	676,765	592,169	661,983		14,782		14,782		676,765				4,266	01/26/2037
655664-AR-1	NORDSTROM INC		06/12/2020	VARIOUS	XXX	1,623,928	2,000,000	1,911,140	1,915,860		664		664		1,916,524		(292,596)	(292,596)	83,611	01/15/2044
664175-AA-4	GMH MILITARY HSG NAVY NE		10/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	400,000	400,000	418,756	417,185		(101)		(101)		417,084		(17,084)	(17,084)	17,320	10/15/2049
664175-AB-2	GMHMIL 6.448 10/49		10/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	245,000	245,000	228,992	231,587		148		148		231,735		13,265	13,265	12,251	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE		10/15/2020	VARIOUS	XXX	490,000	490,000	478,830	481,577		498		498		482,075		7,925	7,925	17,320	10/15/2049
666532-AA-4	NORTHLINE FINANCIAL TRUST		03/12/2020	VARIOUS	XXX	45,000,000	45,000,000	45,000,000	45,000,000						45,000,000				657,938	12/20/2044
667294-AW-2	NORTHWEST AIRLINES CORPORATION		10/01/2020	SINKING FUND REDEMPTION	XXX	238,420	238,420	238,123	238,411		9		9		238,420				9,216	10/01/2023
668457-AA-2	NTHWD 2007-1A A1		12/02/2020	VARIOUS	XXX	12,956,253	12,956,253	11,075,178	11,321,212		1,635,041		1,635,041		12,956,253				189,377	12/01/2037
67085K-AA-0	OFFUTT AFB AMERICA FIRST		09/01/2020	SINKING FUND REDEMPTION	XXX	173,862	173,862	166,035	173,782		80		80		173,862				6,852	09/01/2050
674599-CE-3	OCCIDENTAL PETROLEUM CORP		12/22/2020	VARIOUS	XXX	642,398	646,200	650,070	647,767		(3,291)		(3,291)		644,476		(2,078)	(2,078)	33,811	02/15/2023
674599-CH-6	OCCIDENTAL PETROLEUM CORPORATION		01/09/2020	BANK OF AMERICA MERRILL LYNCH	XXX	1,237,260	1,200,000	1,222,492	1,221,499		(103)		(103)		1,221,396		15,864	15,864	9,973	04/15/2026
674599-CT-0	OCCIDENTAL PETROLEUM CORPORATION		07/14/2020	SECURITY CALLED BY ISSUER at 99.000	XXX	4,950,000	5,000,000	5,000,000	5,000,000						5,000,000				32,881	02/08/2021
674599-CU-7	OCCIDENTAL PETROLEUM CORPORATION		08/25/2020	VARIOUS	XXX	5,019,620	4,995,965	5,012,452	5,009,411		(5,328)		(5,328)		5,004,083		15,537	15,537	135,898	08/13/2021
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION		03/31/2020	JPMORGAN SECURITIES INC	XXX	2,018,750	4,750,000	4,725,348	4,725,619		201		201		4,725,821		(2,707,071)	(2,707,071)	132,763	08/15/2039
67572H-AA-7	OCTAGON FUNDING SERIES 2006 NOTES		05/12/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	25,500,000	25,500,000	24,125,550	24,125,550						24,125,550		1,374,450	1,374,450	485,428	05/12/2041
67575N-BU-6	OMART 2019-T2 DT2		08/17/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	800,000	800,000	799,999	799,999						799,999		1	1	16,222	08/15/2051
67590L-AU-2	OCT19 2014-1A CR		11/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,450,000	7,450,000	7,450,000	7,450,000						7,450,000				269,016	04/15/2026
67590M-AA-4	OCT19 2014-1A E		11/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,487,500	1,605,157		23,916		23,916		1,629,073		370,927	370,927	131,039	04/15/2026
677071-AF-9	OHANA 5.675 10/26		10/01/2020	SINKING FUND REDEMPTION	XXX	192,240	192,240	219,213	194,110		(1,870)		(1,870)		192,240				8,212	10/01/2026
677071-AK-8	OHANA 5.88 10/51		10/01/2020	SINKING FUND REDEMPTION	XXX	223,871	223,871	220,558	223,835		36		36		223,871				9,942	10/01/2051
677071-AR-3	OHANA 5.658 10/51		10/01/2020	SINKING FUND REDEMPTION	XXX	264,678	264,678	264,678	264,678						264,678				11,258	10/01/2051
677071-AV-4	OHANA 6.15 10/51		10/01/2020	SINKING FUND REDEMPTION	XXX	19,667	19,667	26,279	19,766		(99)		(99)		19,667				912	10/01/2051
677071-AW-2	OHANA MILITARY COMM LLC		10/01/2020	SINKING FUND REDEMPTION	XXX	85,674	85,674	89,041	85,721		(47)		(47)		85,674				3,443	10/01/2051
67740Q-AG-1	OHIO NATIONAL FINANCIAL SERVICES I		06/05/2020	DEUTSCHE BANK SECURITIES INC	XXX	7,360,000	8,000,000	8,350,920	8,281,093		(8,284)		(8,284)		8,272,809		(912,809)	(912,809)	320,944	05/01/2031
68268G-AA-6	OMFIT 2016-1A A		04/20/2020	MBS PAYDOWN	XXX	577,301	583,477	583,327	583,734		(6,434)		(6,434)		577,301				3,653	02/18/2029
68268G-AB-4	OMFIT 2016-1A B		08/18/2020	MBS PAYDOWN	XXX	2,000,000	2,000,000	1,999,665	1,999,841		159		159		2,000,000				47,042	02/18/2029
68275C-AC-2	FB 2005-1 A3		12/10/2020	MBS PAYDOWN	XXX	134,639	134,639	152,184	136,836		(2,197)		(2,197)		134,639				6,228	08/10/2035
68389F-KP-8	OOMLT 2006-1 2A3		02/29/2020	MBS PAYDOWN	XXX	26,081	26,081	25,429	26,081						26,081				66	01/25/2036
684906-HL-7	ORAMFH 3.9 01/01/35		12/29/2020	VARIOUS	XXX	111,056	111,056	111,056	111,056						111,056				2,593	01/01/2035
688239-AF-9	OSHKOSH CORP		02/27/2020	BANK OF AMERICA	XXX	605,675	540,000	549,893	549,213		(161)		(161)		549,052		56,623	56,623	7,383	05/15/2028
69121P-CH-4	OWNIT 2006-1 AF2		12/01/2020	MBS PAYDOWN	XXX	49,584	49,584	32,354	49,309		275		275		49,584				636	10/25/2035
69144Y-AA-5	OXFIN 2016-1A A		10/31/2020	MBS PAYDOWN	XXX	27,160,641	27,160,641	27,160,641	27,160,641						27,160,641				540,508	06/15/2024
69144Y-AB-3	OXFIN 2016-1A B		10/16/2020	MBS PAYDOWN	XXX	4,445,605	4,445,605	4,445,605	4,445,605						4,445,605				117,313	06/15/2024
69145A-AC-2	OXFIN 2019-1A B		02/20/2020	DIRECT	XXX	2,047,807	2,000,000	2,000,000	2,000,000						2,000,000		47,807	47,807	19,637	02/15/2027
693456-AA-3	PMTLT 2013-J1 A1		04/30/2020	VARIOUS	XXX	2,369,339	2,341,088	2,342,917	2,342,040		(56)		(56)		2,341,984		27,355	27,355	29,811	09/25/2043
693456-AG-0	PMTLT 2013-J1 A7		04/30/2020	VARIOUS	XXX	7,754,214	7,661,760	7,613,874	7,615,738		1,446		1,446		7,617,184		137,030	137,030	97,564	09/25/2043
69374J-AA-9	PSMC 2018-3 A1		04/30/2020	VARIOUS	XXX	35,134,562	34,928,950	34,847,087	34,847,111		11,880		11,880		34,858,991		275,571	275,571	424,917	08/25/2048
69374J-AM-3	PSMC 2018-3 A12		04/08/2020	JPMORGAN SECURITIES INC	XXX	7,272,000	7,200,000	7,109,294	7,112,039		655		655		7,112,694		159,306	159,306	105,600	08/25/2048
69374K-AA-6	PSMC 2018-4 A1		04/30/2020	VARIOUS	XXX	27,611,296	27,419,165	27,097,848	27,101,348		56,597		56,597		27,157,945		453,351	453,351	330,220	11/25/2048
69374X-AA-8	PSMC 2019-2 A1		04/07/2020	VARIOUS	XXX	7,287,061	7,247,788	7,392,743	7,392,028		(10,173)		(10,173)		7,381,854		(94,793)	(94,793)	84,816	10/25/2049
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2		07/15/2020	SINKING FUND REDEMPTION	XXX	78,813	78,813	77,251	78,753		60		60		78,813				3,317	07/15/2051

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3		07/15/2020	SINKING FUND REDEMPTION	XXX	98,045	98,045	94,332	97,972		73		73		98,045				4,176	07/15/2051
70069F-HV-2	PPSI 2005-WHQ2 M2		12/25/2020	MBS PAYDOWN	XXX	1,537,765	1,537,765	1,333,050	1,461,908		75,856		75,856		1,537,765				14,941	05/25/2035
71085P-DD-2	PCHLT 2005-4 1A2		12/25/2020	VARIOUS	XXX	641,074	641,074	572,960	590,566		50,508		50,508		641,074				2,513	12/25/2035
71839#-AA-2	PHILLIES FUNDING LP		10/13/2020	SINKING FUND REDEMPTION	XXX	959,276	959,276	959,276	959,276						959,276				37,519	07/10/2030
72345H-AA-3	PINNACLE FINANCIAL PARTNERS INC		09/14/2020	VARIOUS	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				446,549	07/30/2025
72650T-AA-6	PLAINS END FINANCING LLC		10/15/2020	SINKING FUND REDEMPTION	XXX	273,065	273,065	273,065	273,065						273,065				10,309	04/15/2028
72703P-AB-9	PLNT 2018-1A A2II		05/31/2020	VARIOUS	XXX	29,664,550	32,590,000	32,590,000	32,590,000						32,590,000		(2,925,450)	(2,925,450)	742,452	09/05/2048
72817#-AA-6	PLAZA DRIVE PROPS (LUCENT TECH)		09/01/2020	VARIOUS	XXX	6,623,692	6,623,692	6,723,047	6,641,021		(17,330)		(17,330)		6,623,692				386,577	09/01/2020
741771-AA-7	PRINCESS JULIANA INTL		12/21/2020	SINKING FUND REDEMPTION	XXX	780,170	780,170	776,644	777,768		2,402		2,402		780,170				28,497	12/20/2027
74347@-AA-3	PROSIGHT GLOBAL INC		11/26/2020	MATURITY	XXX	3,500,000	3,500,000	3,592,260	3,521,925		(21,925)		(21,925)		3,500,000				393,750	11/26/2020
747262-AK-9	QVC INC 4.375 15MAR23		02/06/2020	VARIOUS	XXX	7,685,081	7,405,000	7,402,630	7,404,115		20		20		7,404,136		280,945	280,945	120,914	03/15/2023
747262-AK-9	QVC INC		02/06/2020	VARIOUS	XXX	1,921,009	1,851,000	1,756,340	1,813,289		853		853		1,814,141		106,868	106,868	30,223	03/15/2023
747262-AS-2	QVC INC 4.85 01APR24		02/10/2020	VARIOUS	XXX	11,729,221	11,140,000	11,131,868	11,135,971		80		80		11,136,051		593,170	593,170	185,357	04/01/2024
747262-AU-7	QVC INC 4.45 15FEB25		04/23/2020	VARIOUS	XXX	13,988,446	14,000,000	13,980,400	13,989,235		397		397		13,989,632		(1,185)	(1,185)	366,554	02/15/2025
74733V-AC-4	QEP RESOURCES INC		04/30/2020	VARIOUS	XXX	1,312,813	3,100,000	2,960,500	3,012,419		7,152	1,602,742	(1,595,590)		3,019,572		(104,017)	(104,017)	75,962	05/01/2023
74736K-AF-8	QORVO INC		10/16/2020	SECURITY CALLED BY ISSUER at 106.363	XXX	7,445,410	7,000,000	7,000,000	7,000,000						7,000,000				927,729	07/15/2026
747525-AJ-2	QUALCOMM INCORPORATED		04/01/2020	MORGAN STANLEY	XXX	12,942,848	10,575,000	12,547,322	12,515,877		(26,096)		(26,096)		12,489,782		453,067	453,067	180,304	05/20/2035
74840L-AA-0	QUICKEN LOANS INC		10/14/2020	SECURITY CALLED BY ISSUER at 102.875	XXX	7,715,625	7,500,000	7,337,150	7,358,244		18,097		18,097		7,376,341		123,659	123,659	626,510	05/01/2025
749228-AJ-1	RALI 2006-QS4 A9		12/01/2020	MBS PAYDOWN	XXX	645,889	645,889	528,510	637,385		8,503		8,503		645,889				20,842	04/25/2036
74923J-AE-7	RALI 2007-QS5 A5		12/25/2020	MBS PAYDOWN	XXX	359,976	359,976	226,075	349,691		10,285		10,285		359,976				2,192	03/25/2037
74923J-AH-0	RALI 2007-QS5 A8		12/31/2020	INTEREST ONLY PAYMENT	XXX			309,683	234,081	21,336	(255,417)		(234,081)						37,569	03/25/2037
74923J-AJ-6	RALI 2007-QS5 A9		12/25/2020	MBS PAYDOWN	XXX	592,119	592,119	378,956	575,647		16,472		16,472		592,119				4,317	03/25/2037
94983R-AD-6	RBSSP 2009-8 1A2		12/28/2020	VARIOUS	XXX	419,527	419,527	372,848	375,074						375,074		44,454	44,454	8,477	07/26/2039
74927X-AE-2	RBSGC 2007-B 1A5		12/01/2020	MBS PAYDOWN	XXX	411,028	411,028	355,288	403,852		7,177		7,177		411,028				10,992	01/25/2037
74928D-AZ-8	RBSSP 2009-1 9A2		12/29/2020	MBS PAYDOWN	XXX	447,526	447,526	384,033	442,472		5,053		5,053		447,526				5,249	08/25/2037
74928D-BH-7	RBSSP 2009-1 9A4		12/01/2020	MBS PAYDOWN	XXX	283,436	283,436	260,455	289,323		(5,888)		(5,888)		283,436				2,395	08/26/2037
576438-AD-7	RBSSP 2009-13 10A4		12/28/2020	MBS PAYDOWN	XXX	169,531	169,531	151,942	167,315		2,217		2,217		169,531				3,976	01/26/2036
74928X-BB-6	RBSSP 2009-6 3A2		12/25/2020	VARIOUS	XXX	2,261,025	2,261,025	1,927,965	2,223,030		37,995		37,995		2,261,025				50,578	01/26/2036
74958T-AB-9	RFMSI 2007-SA3 2A1		12/03/2020	VARIOUS	XXX	444,125	444,125	397,203	439,464		4,661		4,661		444,125				11,709	07/27/2037
74958W-AB-2	RFMSI 2007-SA1 2A1		12/01/2020	MBS PAYDOWN	XXX	349,703	349,703	277,802	346,724		2,979		2,979		349,703				11,295	02/25/2037
74958X-AB-0	RFMSI 2007-SA2 2A1		12/01/2020	MBS PAYDOWN	XXX	323,510	323,510	271,818	318,994		4,516		4,516		323,510				6,378	04/25/2037
750496-AA-9	RMIR 2018-1 M1		05/25/2020	MBS PAYDOWN	XXX	4,088,442	4,088,442	4,088,442	4,088,442						4,088,442				32,238	03/25/2028
75114H-AD-9	RALI 2006-QO5 2A1		12/25/2020	MBS PAYDOWN	XXX	113,860	113,860	99,272	112,939		922		922		113,860				874	05/25/2046
75114T-AJ-0	RALI 2006-QS5 A9		12/01/2020	MBS PAYDOWN	XXX	227,055	227,055	189,591	224,354		2,701		2,701		227,055				7,010	05/25/2036
75281A-AS-8	RANGE RESOURCES CORP		04/09/2020	VARIOUS	XXX	2,385,738	3,500,000	3,176,250	3,215,460		9,519	462,515	(452,996)		3,224,978		(376,726)	(376,726)	58,292	05/15/2025
75281A-AW-9	RANGE RESOURCES CORPORATION		04/07/2020	VARIOUS	XXX	811,956	815,000	787,550	793,325		2,592	10,768	(8,176)		795,917		26,807	26,807	12,141	06/01/2021
75281A-AY-5	RANGE RESOURCES CORPORATION		04/03/2020	MARKETAXESS	XXX	835,596	1,000,000	912,500	922,360		4,989		4,989		927,349		(91,753)	(91,753)	28,241	08/15/2022
75281A-BA-6	RANGE RESOURCES CORPORATION		04/09/2020	VARIOUS	XXX	998,825	1,300,000	1,252,250	1,261,308		2,609	196,064	(193,455)		1,263,917		(69,028)	(69,028)	34,748	03/15/2023
75405R-AC-7	RPRO 2005-1A B		10/20/2020	MBS PAYDOWN	XXX	11,097,201	11,097,201	10,569,546	10,989,000		108,201		108,201		11,097,201				138,650	03/23/2024
761118-GD-4	RBSSP 2009-7 2A2		12/01/2020	MBS PAYDOWN	XXX	320,083	320,083	234,902	235,968						235,968		84,116	84,116	6,120	09/26/2035
75574Q-AA-8	RCMT 2015-2 A		08/31/2020	MBS PAYDOWN	XXX	2,424,121	2,424,121	2,421,086	2,421,086		3,035		3,035		2,424,121				35,085	06/25/2055
759468-AA-9	RELIANCE HOLDING USA INC		10/19/2020	MATURITY	XXX	100,000	100,000	93,619	99,229		771		771		100,000				4,500	10/19/2020
759950-GX-0	RAMC 2006-1 AF5		12/01/2020	MBS PAYDOWN	XXX	29,078	29,078	20,645	28,885		192		192		29,078				918	05/25/2036
76110H-T7-4	RALI 2005-QA2 CB2		12/28/2020	MBS PAYDOWN	XXX	228,711	228,711	195,834	226,511		2,200		2,200		228,711				4,135	02/25/2035
76110W-M3-7	RASC 2005-KS1 M1		12/25/2020	MBS PAYDOWN	XXX	182,141	182,141	181,732	181,909		232		232		182,141				1,517	02/25/2035
76110W-ME-3	RASC 2001-KS3 AII		02/25/2020	MBS PAYDOWN	XXX	278,531	278,531	274,535	274,582		3,948		3,948		278,531				1,025	09/25/2031
761118-MC-9	RALI 2005-QS16 A3		12/01/2020	MBS PAYDOWN	XXX	425,343	425,343	372,441	420,500		4,843		4,843		425,343				14,491	11/25/2035
76111X-TF-0	RFMSI 2005-SA1 3A		12/01/2020	MBS PAYDOWN	XXX	9,178	9,178	9,064	9,161		17		17		9,178				197	03/25/2035
76111X-YJ-6	RFMSI 2005-SA4 2A2		12/01/2020	MBS PAYDOWN	XXX	1,606,211	1,606,211	1,491,897	1,579,776		26,435		26,435		1,606,211				32,316	09/25/2035
76113N-AC-7	RAST 2006-A7CB 1A3		12/01/2020	MBS PAYDOWN	XXX	257,518	257,518	243,998	256,685		833		833		257,518				9,100	07/25/2036
76114B-AB-4	RAST 2006-A14C 1A2		12/01/2020	VARIOUS	XXX	153,093	153,093	140,463	152,477		616		616		153,093				6,823	12/25/2036
76125G-AA-2	RESTLAS 2013 LLC		07/08/2020	SINKING FUND REDEMPTION	XXX	8,211,178	8,211,178	8,211,178	8,211,178						8,211,178				316,795	01/02/2022
761713-BE-5	REYNOLDS AMERICAN INC		06/12/2020	MATURITY	XXX	10,000,000	10,000,000	10,216,350	10,028,857		(28,857)		(28,857)		10,000,000				162,500	06/12/2020
77775*-BS-9	ROSENTHAL & ROSENTHAL INC		06/23/2020	SINKING FUND REDEMPTION	XXX	390,000	390,000	403,681	389,966		35		35		390,000					06/24/2021
78355H-KJ-7	RYDER SYSTEM INC		12/07/2020	SECURITY CALLED BY ISSUER at 101.586	XXX	5,079,305	5,000,000	4,998,050	4,998,907		714		714		4,999,621		379	379	257,222	06/01/2021
78419C-AG-9	SGCMS 2016-C5 XA		12/31/2020	VARIOUS	XXX		85,234	55,881			(55,881)		(55,881)						7,216	10/10/2048
78419C-AK-0	SGCMS 2016-C5 B		04/01/2020	BARCLAYS CAPITAL INC	XXX	11,445,965	11,919,000	12,276,061	12,214,840		(11,682)		(11,682)		12,203,158		(757,193)	(757,193)	158,862	10/10/2048

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
78432B-AB-5	SGR 2019-3 A2		07/01/2020	MBS PAYDOWN	XXX	2,108,793	2,108,793	2,108,762	2,108,788		5		5		2,108,793				19,011	09/25/2059
78443C-CD-4	SLMA 2005-B C		06/15/2020	MBS PAYDOWN	XXX	157,433	157,433	150,988	152,353		5,080		5,080		157,433				1,208	06/15/2039
78469P-AC-8	SOFI 2016-A B		12/26/2020	VARIOUS	XXX	535,277	535,277	516,955	529,454		5,823		5,823		535,277				10,156	01/26/2038
784690-BE-1	SPART 2019-T2 DT2		10/27/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	499,972	499,972		1		1		499,973		27	27	12,003	10/15/2052
795830-AV-0	SALVES 5.637 9/26		09/01/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	55,000	55,000	49,300	52,039		241		241		52,280		2,720	2,720	3,100	09/01/2026
80306A-AA-8	SAPA 2018-1A A		12/15/2020	MBS PAYDOWN	XXX	5,247,602	5,247,602	5,239,473	5,178,318		8,329		8,329		5,247,602				117,426	03/15/2040
80307A-AA-7	SAPA 2020-1A A		12/01/2020	MBS PAYDOWN	XXX	3,765,896	3,765,896	3,742,613			1,012		1,012		3,765,896				57,816	03/15/2040
25470D-AY-5	SCRIPPS NETWORKS INTERACTIVE INC		06/15/2020	MATURITY	XXX	8,091,900	8,091,900	8,009,621	8,083,196		8,704		8,704		8,091,900				121,500	06/15/2020
81717G-AS-9	SPARK 2014-1A CR		03/31/2020	BARCLAYS CAPITAL INC	XXX	4,675,000	5,000,000	5,000,000	5,000,000						5,000,000		(325,000)	(325,000)	95,131	07/17/2026
81728U-AA-2	SENSATA TECHNOLOGIES INC		07/06/2020	DIRECT	XXX	2,067,217	2,062,000	2,066,559	2,066,421		(195)		(195)		2,066,225		992	992	71,669	02/15/2030
81744Y-AA-4	SMET ..13-4		12/25/2020	MBS PAYDOWN	XXX	443,780	443,780	396,975	434,323		9,457		9,457		443,780				6,596	04/25/2043
81745B-AB-1	SEMT..13-6		12/01/2020	MBS PAYDOWN	XXX	637,178	637,178	615,375	633,479		3,699		3,699		637,178				12,004	05/25/2043
81745C-AA-1	SEMT 2013-7 A1		12/01/2020	MBS PAYDOWN	XXX	1,897,299	1,897,299	1,873,237	1,892,676		4,622		4,622		1,897,299				29,922	06/25/2043
81745E-AA-7	SEMT 2013-8 A1		04/30/2020	VARIOUS	XXX	43,926,774	43,735,273	42,744,695	42,874,221		62,243		62,243		42,936,464		990,309	990,309	466,340	06/25/2043
81745M-AA-9	SEMT..13-2		12/01/2020	MBS PAYDOWN	XXX	281,395	281,395	244,989	274,295		7,100		7,100		281,395				3,272	02/25/2043
81746P-CC-5	SEMT 2016-1 B2		12/01/2020	MBS PAYDOWN	XXX	100,428	100,428	96,466	100,341		87		87		100,428				2,019	06/25/2046
81746P-CD-3	SEMT 2016-1 B3		12/01/2020	MBS PAYDOWN	XXX	98,326	98,326	82,125	98,018		307		307		98,326				1,884	06/25/2046
81746R-CC-1	SEMT 2016-2 B2		12/01/2020	MBS PAYDOWN	XXX	99,912	99,912	95,941	99,824		89		89		99,912				1,961	08/25/2046
81746R-CD-9	SEMT 2016-2 B3		12/01/2020	MBS PAYDOWN	XXX	107,928	107,928	91,595	107,579		349		349		107,928				2,102	08/25/2046
817743-AA-5	SPRO 2019-1A A2		10/25/2020	MBS PAYDOWN	XXX	105,000	105,000	105,000	105,000						105,000				2,820	10/25/2049
82321U-AA-1	SHNTN 2015-1A A		12/15/2020	MBS PAYDOWN	XXX	250,147	250,147	247,746	249,488		659		659		250,147				5,799	10/15/2042
82323M-AA-7	SAIL 2018-1 CN		08/15/2020	VARIOUS	XXX	2,122,572	2,122,572	2,122,573	2,122,573						2,122,573		(1)	(1)	58,238	09/15/2065
82662C-AA-8	SIGNAL ASSET NOTES		05/15/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	34,659,000	34,659,000	32,579,460	32,579,460						32,579,460		2,079,540	2,079,540	653,104	05/15/2041
834017-AC-9	SOFI 2015-B B		12/28/2020	MBS PAYDOWN	XXX	1,379,798	1,379,798	1,351,555	1,355,486		24,311		24,311		1,379,798				38,810	03/25/2036
83405A-AA-2	SCLP 2017-1 A		11/25/2020	MBS PAYDOWN	XXX	2,663,369	2,663,369	2,663,142	2,663,889		(519)		(519)		2,663,369				39,162	01/26/2026
83405A-AB-0	SCLP 2017-1 B		12/26/2020	MBS PAYDOWN	XXX	596,286	596,286	596,171	594,472		1,814		1,814		596,286				26,099	01/26/2026
83405Q-AB-5	SCLP 2017-6 A2		12/25/2020	MBS PAYDOWN	XXX	9,236,498	9,236,498	9,236,377	9,229,787		6,711		6,711		9,236,498				130,237	11/25/2026
83546D-AB-4	SONIC 2013-1A A2		01/31/2020	SINKING FUND REDEMPTION	XXX	46,434,025	46,434,025	46,434,025	46,434,025						46,434,025				159,617	07/20/2043
83546D-AF-5	SONIC 2018-1A A2		12/20/2020	MBS PAYDOWN	XXX	25,000	25,000	25,000	25,000						25,000				545	02/20/2048
84055*-AE-8	SOUTH TEXAS ELECTRIC COOP INC		08/18/2020	SINKING FUND REDEMPTION	XXX	33,333	33,333	33,333	33,333						33,333				1,040	08/15/2048
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/15/2020	SINKING FUND REDEMPTION	XXX	433,322	433,322	437,450	433,463		(142)		(142)		433,322				12,539	08/15/2033
84455T-AA-8	SOUTHMOOR LB TRUST		03/12/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	46,000,000	46,000,000	46,000,000	46,000,000						46,000,000				821,100	11/20/2044
84474Y-AA-4	SOUTHWEST AIRLINES 2007-1 A		08/01/2020	SINKING FUND REDEMPTION	XXX	11,873	11,873	11,695							11,873				365	08/01/2022
84858D-AA-6	SPIRIT AIR 2015-1 PTT A		10/01/2020	SINKING FUND REDEMPTION	XXX	670,512	670,512	670,512	670,512						670,512				19,561	10/01/2029
84858W-AA-4	SAVE 2017-1 AA		08/15/2020	SINKING FUND REDEMPTION	XXX	45,477	45,477	39,110			103		103		45,477				767	02/15/2030
86212V-AA-2	STR 2016-1A A1		12/20/2020	MBS PAYDOWN	XXX	1,290,572	1,290,572	1,289,888	1,287,896		2,676		2,676		1,290,572				26,530	10/20/2046
86212V-AB-0	STR 2016-1A A2		12/20/2020	MBS PAYDOWN	XXX	210,584	210,584	210,523	210,112		471		471		210,584				4,958	10/20/2046
86212V-AD-6	STR 2018-1A A1		12/20/2020	MBS PAYDOWN	XXX	75,538	75,538	75,518	75,384		154		154		75,538				1,503	10/20/2048
86212V-AE-4	STR 2018-1A A2		12/20/2020	MBS PAYDOWN	XXX	490,997	490,997	490,812	489,909		1,087		1,087		490,997				10,584	10/20/2048
86212X-AC-4	STR 2019-1A A3		12/20/2020	MBS PAYDOWN	XXX	26,250	26,250	26,244	26,205		45		45		26,250				472	11/20/2049
86213A-AB-5	STR 2013-3A A2		12/20/2020	MBS PAYDOWN	XXX	368,139	368,139	368,075	367,189		950		950		368,139				10,468	11/20/2043
86213B-AB-3	STR 2014-1A A2		12/20/2020	MBS PAYDOWN	XXX	71,750	71,750	73,520	71,794		(44)		(44)		71,750				1,943	04/20/2044
86213C-AA-3	STR 2015-1A A1		12/31/2020	MBS PAYDOWN	XXX	2,441,667	2,442,292	2,474,952	2,467,663		(25,996)		(25,996)		2,441,667				87,044	04/20/2045
86213C-AB-1	STR 2015-1A A2		12/20/2020	MBS PAYDOWN	XXX	131,800	131,800	133,470	131,754		46		46		131,800				2,977	04/20/2045
863579-P9-3	SARM 2006-1 5A2		12/01/2020	MBS PAYDOWN	XXX	445,558	445,558	388,554	431,045		14,513		14,513		445,558				8,348	02/25/2036
863579-RT-7	SARM 2005-11 3A		12/01/2020	MBS PAYDOWN	XXX	520,900	520,900	479,285	518,106		2,793		2,793		520,900				10,283	05/25/2035
863579-Y6-9	SARM 2006-3 4A		12/01/2020	MBS PAYDOWN	XXX	473,398	473,398	365,545	428,102		8,350		8,350		473,398				11,923	04/25/2036
86359B-G5-4	SASCO SERIES 2004-18H CLASS A5		12/01/2020	MBS PAYDOWN	XXX	38,133	38,133	37,719	38,091		42		42		38,133				1,052	10/25/2034
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		12/01/2020	VARIOUS	XXX	1,529,847	1,529,847	1,545,145	1,529,847						1,529,847				48,284	05/25/2034
86359B-T6-8	SASCO SERIES 2004-23XS CLASS 1A3A		02/25/2020	MBS PAYDOWN	XXX	406,948	406,948	406,694	406,948						406,948				2,238	01/25/2035
86359D-EN-3	SASC SERIES 2005-9XS CLASS 1A3B		12/01/2020	MBS PAYDOWN	XXX	797,502	797,502	797,502	797,502						797,502				19,612	06/25/2035
86359D-JD-0	SASC 2005-GEL3 M4		12/25/2020	MBS PAYDOWN	XXX	299,543	299,543	301,256	299,654		(111)		(111)		299,543				4,653	06/25/2035
86359L-NA-3	SAMI 2005-AR6 2A1		12/25/2020	MBS PAYDOWN	XXX	318,430	318,430	284,995	314,686		3,744		3,744		318,430				3,218	09/25/2045
86359U-AE-9	SASC 2006-OPT1 A5		12/25/2020	MBS PAYDOWN	XXX	595,871	595,871	494,945	579,363		16,508		16,508		595,871				3,853	04/25/2036
86361W-AA-9	SAMI 2006-AR8		12/25/2020	MBS PAYDOWN	XXX	697,613	697,613	575,531	687,615		9,998		9,998		697,613				4,959	10/25/2036
86614W-AC-0	SUMMIT MIDSTREAM HOLDINGS LLC		06/29/2020	BANK OF AMERICA	XXX	2,660,000	4,000,000	3,755,700	3,779,086		38,711	3,078,381	(3,039,670)		3,817,797		1,920,584	1,920,584	192,706	08/15/2022

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
86614W-AD-8	SUMMIT MID HLDS LLC / FI		06/30/2020	BANK OF AMERICA	XXX	2,088,125	3,950,000	3,370,625	3,397,304		35,820	2,983,316	(2,947,496)		3,433,124		1,638,317	1,638,317	161,934	04/15/2025
86668@-AA-8	SCA 2019-1 A		12/15/2020	VARIOUS	XXX	989,123	989,123	989,123	989,123						989,123				21,288	12/15/2027
86789M-AL-1	STALT 2005-1F 2A1		12/25/2020	MBS PAYDOWN	XXX	319,883	319,883	242,183	311,602		8,281		8,281		319,883				2,664	12/25/2035
869504-AC-4	SPSS 2011-1A B		12/15/2020	MBS PAYDOWN	XXX	278,872	278,872	278,867	278,077		795		795		278,872				11,622	11/15/2058
87244B-AA-6	TGIF 2017-1A A2		11/02/2020	MBS PAYDOWN	XXX	100,000	100,000	100,000	100,000						100,000				3,876	04/30/2047
87249T-AE-4	TICP 2018-1IA A2		05/29/2020	GOLDMAN SACHS & CO	XXX	18,069,000	19,000,000	19,000,000	19,000,000						19,000,000		(931,000)	(931,000)	356,064	04/20/2028
87342R-AC-8	BELL 2016-1A A23		11/25/2020	MBS PAYDOWN	XXX	1,340,375	1,340,375	1,340,189	1,324,820		238		238		1,340,375				41,540	05/25/2046
87342R-AD-6	BELL 2018-1A A2I		11/25/2020	MBS PAYDOWN	XXX	86,250	86,250	77,625			382		382		86,250				1,862	11/25/2048
87342R-AE-4	BELL 2018-1 A2II		11/25/2020	MBS PAYDOWN	XXX	200,000	200,000	200,000	200,000						200,000				6,175	11/25/2048
87404L-AA-0	TLWND 2019-1 A		12/15/2020	VARIOUS	XXX	12,716,247	12,716,247	12,128,487	10,597,302		35,843		35,843		12,561,103		155,143	155,143	305,091	12/15/2044
87407P-AC-4	TAL 2013-1A B		09/21/2020	VARIOUS	XXX	633,333	633,333	623,190	623,946		3,597		3,597		627,543		5,790	5,790	16,830	02/22/2038
87407P-AG-5	TAL 2013-2A B		09/21/2020	VARIOUS	XXX	1,370,833	1,370,833	1,333,564	1,338,030		10,343		10,343		1,348,373		22,460	22,460	43,504	11/20/2038
87407P-AJ-9	TAL 2014-1A A		09/21/2020	VARIOUS	XXX	4,104,166	4,104,166	4,104,127	4,104,313		129		129		4,104,442		(276)	(276)	99,399	02/20/2039
87407P-AL-4	TAL 2014-1A B		09/21/2020	VARIOUS	XXX	833,333	833,333	796,679	801,037		9,591		9,591		810,627		22,705	22,705	23,575	02/22/2039
87407P-AP-5	TAL 2014-2A A2		09/21/2020	VARIOUS	XXX	2,215,278	2,215,278	2,214,306	2,215,406		101		101		2,215,507		(229)	(229)	47,695	05/20/2039
87407P-AR-1	TAL 2014-3A		09/21/2020	VARIOUS	XXX	1,102,563	1,102,563	1,070,692	1,074,314		7,242		7,242		1,081,556		21,006	21,006	25,207	11/20/2039
87407P-AT-7	TAL 2014-3A B		09/21/2020	VARIOUS	XXX	983,333	983,333	928,405	934,393		12,416		12,416		946,809		36,524	36,524	28,531	11/21/2039
87970U-AS-5	TELOS 2014-6A A1R		10/19/2020	VARIOUS	XXX	1,689,664	1,695,514	1,697,634	1,695,514						1,695,514		(5,850)	(5,850)	28,059	01/17/2027
880310-AA-8	TENASKA VIRGINIA PARTNERS		12/30/2020	SINKING FUND REDEMPTION	XXX	1,241,495	1,241,495	1,251,501	1,244,429		(2,934)		(2,934)		1,241,495				47,479	03/30/2024
881561-Z6-4	TMTS 2006-5 2A3		12/25/2020	MBS PAYDOWN	XXX	1,958,885	1,958,885	1,238,995	1,900,128		58,756		58,756		1,958,885				12,917	06/25/2037
88315F-AA-9	TMCL 2017-1A A		08/20/2020	MBS PAYDOWN	XXX	28,057,556	28,057,556	28,141,693	28,136,175		(78,618)		(78,618)		28,057,556				672,722	05/20/2042
88315F-AE-1	TMCL 2017-2A A		09/22/2020	VARIOUS	XXX	43,565,013	43,565,013	43,476,342	43,484,774		14,101		14,101		43,498,875		66,138	66,138	1,109,404	06/20/2042
88315L-AC-2	TMCL 2019-1A A		12/21/2020	VARIOUS	XXX	3,076,000	3,076,000	3,029,378	2,494,650		7,369		7,369		3,071,774		4,226	4,226	62,835	04/20/2044
88315L-AE-8	TMCL 2020-1A A		12/01/2020	MBS PAYDOWN	XXX	1,508,043	1,508,043	1,507,788			14		14		1,508,043				8,628	08/21/2045
88315L-AG-3	TMCL 2020-2A A		12/20/2020	VARIOUS	XXX	808,235	808,235	807,994			880		880		808,235				2,757	09/20/2045
88576N-AJ-7	HENDR 07-1A		12/15/2020	MBS PAYDOWN	XXX	105,669	105,669	90,083	97,019		8,650		8,650		105,669				682	03/15/2042
88576N-AP-3	HENDR 2007-3A A1		12/15/2020	VARIOUS	XXX	1,666,860	1,666,860	1,691,696	1,665,138		1,722		1,722		1,666,860				65,038	10/15/2048
88576R-AA-7	321 HENDERSON REC III CL A		12/15/2020	MBS PAYDOWN	XXX	2,731,053	2,731,053	2,730,317	2,725,100		5,954		5,954		2,731,053				86,179	01/15/2044
88576U-AA-0	HENDR 2008-2A		12/15/2020	MBS PAYDOWN	XXX	925,349	925,349	924,956	923,239		2,110		2,110		925,349				28,911	12/15/2030
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A		12/15/2020	MBS PAYDOWN	XXX	823,426	823,426	746,230	816,331		7,095		7,095		823,426				33,492	06/15/2045
88576X-AA-4	HENDR 2010-1A A		12/15/2020	SINKING FUND REDEMPTION	XXX	117,524	117,524	122,886			(294)		(294)		117,524				2,496	07/15/2059
88576X-AB-2	HENDR 2010-1A B		12/15/2020	MBS PAYDOWN	XXX	448,685	448,685	448,470	447,209		1,476		1,476		448,685				20,949	07/15/2061
88579Y-AU-5	3M CO		12/23/2020	SECURITY CALLED BY ISSUER at 101.073	XXX	10,107,300	10,000,000	9,796,250	9,882,478		66,256		66,256		9,948,734		51,266	51,266	312,231	09/19/2021
88579Y-BA-8	3M CO		12/23/2020	SECURITY CALLED BY ISSUER at 101.832	XXX	1,018,320	1,000,000	997,950	998,813		679		679		999,492		508	508	56,570	09/14/2021
88606W-AA-0	TBOLT 2017-A A		12/15/2020	VARIOUS	XXX	116,860	116,860	116,855	116,676		184		184		116,860				1,571	05/17/2032
886528-AA-6	TIERRA 6.028 9/54		09/15/2020	SINKING FUND REDEMPTION	XXX	229,440	229,440	229,440	229,440						229,440				10,427	09/15/2054
88708L-AA-1	TIMBR A A		12/28/2020	VARIOUS	XXX	682,150	682,150	569,595	671,411		10,739		10,739		682,150				4,725	06/28/2036
89417E-AG-4	TRAVELERS CO INC		11/01/2020	MATURITY	XXX	2,000,000	2,000,000	2,169,720	2,024,984		(24,984)		(24,984)		2,000,000				78,000	11/01/2020
048677-AH-1	TRI-COMMAND MILITARY HSG		08/15/2020	SINKING FUND REDEMPTION	XXX	729,841	729,841	729,841	729,841						729,841				28,620	02/15/2048
89566E-A@-7	TRI-STATE GENERATION & TRANSMISSIO		04/08/2020	SINKING FUND REDEMPTION	XXX	4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				151,440	04/08/2021
89613F-AA-6	TAH 2017-SFR2 A		08/20/2020	MBS PAYDOWN	XXX	65,114	65,114	64,788	65,043		71		71		65,114				1,096	01/17/2036
89655X-AA-6	TRL SERIES 2006-1A CLASS A1		03/31/2020	VARIOUS	XXX	18,627,944	17,862,053	17,862,053	17,862,053						17,862,053				1,023,600	05/14/2036
89655Y-AA-4	TRL 2009-1A A		12/16/2020	VARIOUS	XXX	236,686	236,686	259,759	238,478		(1,792)		(1,792)		236,686				7,827	11/16/2039
89679H-AA-3	TCF 2017-1A A		09/21/2020	VARIOUS	XXX	3,010,264	3,010,264	3,009,715	3,010,275		60		60		3,010,335		(71)	(71)	75,939	06/20/2042
89703F-AC-3	TRONAIR PARENT INC 1L TL		06/30/2020	VARIOUS	XXX	1,585,526	2,002,890	1,955,443	1,966,496		4,762	463,481	(458,719)		1,971,257		77,750	77,750	89,528	09/08/2023
89989F-AA-2	TURBN 2013-1A A		01/15/2020	MBS PAYDOWN	XXX	362,759	362,759	358,856	362,003		757		757		362,759				1,549	12/13/2048
89989F-AB-0	TURBN 2013-1A B		01/15/2020	MBS PAYDOWN	XXX	265	265	261	264		1		1		265				1	12/13/2048
90139A-AA-0	CL-DAL 2020 A		12/17/2020	MBS PAYDOWN	XXX	1,441,424	1,441,424	1,441,424							1,441,424				20,933	12/15/2045
90139A-AB-8	CL-DAL 2020 B		12/15/2020	VARIOUS	XXX	325,630	325,630	325,630							325,630				4,798	12/15/2045
90215L-AA-3	LTCGS 2018-A A		12/18/2020	MBS PAYDOWN	XXX	8,362,899	8,362,899	8,361,390	8,363,147		(249)		(249)		8,362,899				352,953	06/15/2048
90226#-AA-3	2014 REPLACEMENT POWER STATUTORY T		09/30/2020	VARIOUS	XXX	144,668	144,668	144,576	144,576						144,576		91	91	2,600	05/31/2029
90276C-AF-8	UBSCM 2017-C2 XA		12/31/2020	VARIOUS	XXX			802,061	609,912		(609,912)		(609,912)						135,653	08/15/2050
90276C-AK-7	UBSCM 2017-C2 C		11/19/2020	MORGAN STANLEY	XXX	2,098,938	2,200,000	2,265,827	2,257,187		(5,681)		(5,681)		2,251,506		(152,568)	(152,568)	92,390	08/15/2050
90276T-AH-7	UBSCM 2017-C5 XA		12/31/2020	VARIOUS	XXX			79,526	62,412		(62,412)		(62,412)						6,628	11/15/2050
90332U-AF-0	US AIRWAYS INC		06/30/2020	VARIOUS	XXX		27,230	22,989	22,483						22,483		(22,483)	(22,483)	3,680	07/20/2020
90352W-AA-2	STEAM 2018-1 A1		12/25/2020	MBS PAYDOWN	XXX	498,776	498,776	498,776	497,625		1,152		1,152		498,776				10,218	04/25/2048
90353D-BA-2	UBSCM 2018-C12 XA		12/31/2020	VARIOUS	XXX			18,443	17,564		(17,564)		(17,564)						1,614	08/15/2051

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
909218-AB-5	UNIT CORPORATION		12/11/2020	VARIOUS	XXX	1,087,535	15,339,000	8,436,450	8,436,450			7,348,915	(7,348,915)		1,087,535				1,210,461	05/15/2021
909319-AA-3	UNITED AIRLINES INC		08/15/2020	SINKING FUND REDEMPTION	XXX	3,688,358	3,688,358	3,688,115	3,688,192		166		166		3,688,358				118,950	08/15/2025
90932L-AA-5	UAL 2015-1 AA		12/01/2020	SINKING FUND REDEMPTION	XXX	24,177	24,177	22,242			86		86		24,177				626	12/01/2027
90932Q-AA-4	UNITED AIR 2014-2 A PTT		09/03/2020	SINKING FUND REDEMPTION	XXX	774,198	774,198	771,676	754,795		44		44		774,198				21,584	09/03/2026
90983V-AA-1	MCGAFB 5.611 9/51		09/15/2020	SINKING FUND REDEMPTION	XXX	436,934	436,934	445,406	436,818		116		116		436,934				18,408	09/15/2051
912909-AM-0	UNITED STATES STEEL CORP		09/18/2020	VARIOUS	XXX	7,310,178	9,400,000	8,882,213	8,906,731		41,476		41,476		8,948,206		(1,638,029)	(1,638,029)	622,455	08/15/2025
91529Y-AH-9	UNUM GROUP		09/15/2020	MATURITY	XXX	14,600,000	14,600,000	14,582,354	14,598,411		1,589		1,589		14,600,000				821,250	09/15/2020
91531U-AA-8	UMPT 2019-ST1 A		12/15/2020	MBS PAYDOWN	XXX	1,202,179	1,202,179	1,208,941			(1,736)		(1,736)		1,202,179				21,350	07/15/2025
91679R-AA-7	UPSPT 2020-ST3 A		12/21/2020	MBS PAYDOWN	XXX	1,280,207	1,280,207	1,280,207							1,280,207				19,996	04/20/2028
91823A-AA-9	VBTOW 2016-1A C		05/28/2020	SECURITY CALLED BY ISSUER at 100.101	XXX	15,265,415	15,250,000	15,250,000	15,250,000						15,250,000				228,348	06/15/2046
91823A-AC-5	VBTOW 2016-1A D		05/28/2020	SECURITY CALLED BY ISSUER at 100.163	XXX	3,605,867	3,600,000	3,600,000	3,600,000						3,600,000				78,995	06/15/2046
91832D-AC-8	VMC 2018-FL1 AS		02/18/2020	MBS PAYDOWN	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				5,465	04/15/2035
91832D-AE-4	VMC 2018-FL1 B		02/19/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,405,000	5,405,000	5,405,000	5,405,000						5,405,000				31,285	04/15/2035
92211M-AC-7	VDC 2018-1A A2		10/05/2020	VARIOUS	XXX	35,241,834	35,241,834	35,276,471	35,264,664		(7,137)		(7,137)		35,257,527		(15,694)	(15,694)	2,774,556	02/15/2043
92212K-AA-4	VDC 2019-1A A2		12/15/2020	MBS PAYDOWN	XXX	11,500	11,500	11,500	11,500						11,500				199	07/15/2044
92343V-CC-6	VERIZON COMMUNICATIONS		12/18/2020	SECURITY CALLED BY ISSUER at 101.656	XXX	5,082,800	5,000,000	4,999,100	4,999,831		135		135		4,999,966		34	34	299,863	03/15/2021
92535V-AA-0	VBTOW 2016-2A A		09/24/2020	VARIOUS	XXX	4,645,213	4,633,479	4,633,314	4,633,488		9		9		4,633,497		(18)	(18)	198,120	10/15/2046
92537K-AB-0	VERUS 2019-4 A2		05/01/2020	MBS PAYDOWN	XXX	1,456,962	1,456,962	1,456,935	1,456,961		1		1		1,456,962				11,426	11/25/2059
92870V-AE-5	VOLTAGE FINANCE CLASS A		10/19/2020	SINKING FUND REDEMPTION	XXX	787,477	787,477	787,477	787,477						787,477				15,964	10/15/2028
92870V-AF-2	VOLTAGE FINANCE CLASS B		10/22/2020	SINKING FUND REDEMPTION	XXX	189,691	189,691	189,691	189,691						189,691					10/15/2028
92922F-3J-5	WAMU 2005-AR12 1A4		12/01/2020	MBS PAYDOWN	XXX	569,714	569,714	544,747	567,145		2,569		2,569		569,714				10,811	10/25/2035
92925G-AA-1	WAMU 2006-AR16 1A1		12/01/2020	MBS PAYDOWN	XXX	102,383	102,383	76,787	101,156		1,227		1,227		102,383				1,795	12/25/2036
92925G-AC-7	WAMU 2006-AR16 2A1		12/01/2020	MBS PAYDOWN	XXX	318,701	318,701	264,009	314,234		4,467		4,467		318,701				5,793	12/25/2036
92928Q-AE-8	WEA FINANCE LLC		08/31/2020	DIRECT	XXX	1,032,080	1,000,000	996,840	997,161		185		185		997,345		34,735	34,735	39,188	09/20/2028
92935J-AJ-4	WFRBS 2011-C2 B		11/18/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,129,027	5,128,537		(3,943)		(3,943)		5,124,594		(124,594)	(124,594)	237,142	02/15/2044
92937F-AJ-0	WFRBS 2013-C12 XA		12/31/2020	VARIOUS	XXX			148,437	59,303		(59,303)		(59,303)						13,372	03/15/2048
92938G-AG-3	WFRBS 2013-C17 XA		12/31/2020	VARIOUS	XXX			296,829	127,943		(127,943)		(127,943)						23,778	12/15/2046
92938J-AH-5	WFRBS 2013-UBS1 XA		12/31/2020	VARIOUS	XXX			1,189,290	514,526		(514,526)		(514,526)						174,625	03/15/2046
92940V-AA-9	WRG 2017-1 A		12/15/2020	MBS PAYDOWN	XXX	2,205,947	2,205,947	2,206,324	2,204,550		1,397		1,397		2,205,947				44,740	03/15/2026
92940V-AB-7	WRG 2017-1 B		12/15/2020	MBS PAYDOWN	XXX	960,387	960,387	960,379	959,054		1,333		1,333		960,387				26,344	03/15/2026
92976Y-AA-0	WASI 2007-HE1 A		12/25/2020	MBS PAYDOWN	XXX	644,438	644,438	561,722	637,037		7,401		7,401		644,438				3,803	07/25/2037
92978J-AH-6	WSLT 2006-1 B		10/25/2020	MBS PAYDOWN	XXX	62,427	62,427	40,129	61,269		1,158		1,158		62,427				702	04/25/2040
93042#-AA-9	CTL - WALGREENS (LAMBERTVILLE MI)		12/15/2020	SINKING FUND REDEMPTION	XXX	48,956	48,956	48,956	48,958						48,958		(2)	(2)	1,455	06/30/2033
933637-AD-2	WAMU 2006-AR18 2A2		12/01/2020	MBS PAYDOWN	XXX	807,383	807,383	681,492	750,439		56,944		56,944		807,383				10,712	01/25/2037
93363C-AB-5	WAMU 2006-AR7 2A		12/01/2020	VARIOUS	XXX	1,227,179	1,227,179	1,028,889	1,204,941		22,239		22,239		1,227,179				18,497	07/25/2046
93363D-AA-5	WAMU 2006-AR9 1A		12/01/2020	MBS PAYDOWN	XXX	425,311	425,311	389,880	420,011		5,300		5,300		425,311				6,175	08/25/2046
93363P-AA-8	WAMU 2006-AR14 1A1		12/01/2020	MBS PAYDOWN	XXX	209,544	209,544	201,425	208,743		801		801		209,544				4,102	11/25/2036
93613#-AA-8	WARRENSVILLE HEIGHTS PROPERTIES, LTD		11/25/2020	SINKING FUND REDEMPTION	XXX	574,481	574,481	576,230	574,589		(108)		(108)		574,481				27,753	12/15/2020
93934F-KP-6	WMALT 2006-1 3A2		12/01/2020	MBS PAYDOWN	XXX	155,439	155,439	142,227	153,954		1,486		1,486		155,439				4,719	02/25/2036
93934F-MN-9	WMALT 2006-AR2 A1A		12/01/2020	MBS PAYDOWN	XXX	215,181	215,181	181,828	213,066		2,114		2,114		215,181				3,519	04/25/2046
93935A-AD-4	WMALT 2006-AR5 4A		12/01/2020	MBS PAYDOWN	XXX	358,753	358,753	278,033	353,730		5,022		5,022		358,753				4,482	06/25/2046
93936N-AE-3	WMALT 07-4		12/01/2020	VARIOUS	XXX	125,305	125,305	80,388	131,613		(6,307)		(6,307)		125,305				3,140	06/25/2037
94354K-AA-8	WAAV 2019-1 A		12/15/2020	MBS PAYDOWN	XXX	2,172,043	2,172,043	2,163,661	2,074,048		3,003		3,003		2,172,043				36,642	09/15/2044
9497EB-AB-5	WFHET 2006-3 A2		12/25/2020	MBS PAYDOWN	XXX	116,066	116,066	105,040	109,012		7,054		7,054		116,066				684	01/25/2037
94980G-BB-6	WFHET SERIES 2004-2W CLASS A18		12/01/2020	MBS PAYDOWN	XXX	3,679,710	3,679,710	3,216,908	3,661,196		18,514		18,514		3,679,710				98,152	09/25/2034
94981Q-AF-5	WFMBS 2005-AR16 3A2		01/02/2020	MBS PAYDOWN	XXX	1,065,409	1,065,409	1,005,727	1,006,572		58,837		58,837		1,065,409				4,448	03/25/2035
949831-AA-9	WFMBS 2019-3 A1		04/30/2020	VARIOUS	XXX	8,743,171	8,654,070	8,775,768	8,774,979		(12,711)		(12,711)		8,762,268		(19,097)	(19,097)	96,221	10/25/2049
94983E-AJ-2	WFMBS 2005-AR12 2A6		01/02/2020	MBS PAYDOWN	XXX	749,921	749,921	714,650	715,141		34,780		34,780		749,921				13,057	06/25/2035
94985J-BU-3	WFMBS 2007-7 A43		12/25/2020	VARIOUS	XXX	36,807	36,807	31,580	36,135		672		672		36,807				(542)	06/25/2037
94987X-AE-7	WFMLT 2011-RR4 1A2		12/01/2020	MBS PAYDOWN	XXX	635,917	635,917	471,344	618,207		17,710		17,710		635,917				15,415	06/27/2036
94989H-AZ-3	WFCM 2015-NXS1 XA		12/31/2020	VARIOUS	XXX			398,546	272,778		(272,778)		(272,778)						27,054	05/15/2048
94989N-BH-9	WFCM 2015-C30 XA		12/31/2020	VARIOUS	XXX			74,608	43,500		(43,500)		(43,500)						5,602	09/15/2058
94989T-BC-7	WFCM 2015-LC22 XA		12/31/2020	VARIOUS	XXX			22,466	14,020		(14,020)		(14,020)						1,329	09/15/2058
94989V-AJ-8	WFCM 2015-NXS3 B		03/31/2020	VARIOUS	XXX	1,383,281	1,500,000	1,541,973	1,537,120		(519)		(519)		1,536,601		(153,320)	(153,320)	23,240	09/15/2057

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
94989X-BF-1	WFCM 2015-NXS4 XA		12/31/2020	VARIOUS	XXX			2,109,538	1,243,548		(1,243,548)		(1,243,548)						135,985	12/15/2048
94989X-BH-7	WFCM..15-NXS4		04/06/2020	MORGAN STANLEY	XXX	43,163	51,000	49,578	49,811		47		47		49,858		(6,695)	(6,695)	760	12/15/2048
94989Y-BC-6	WFCM 2016-C32 XA		12/31/2020	VARIOUS	XXX			1,179,315	723,720		(723,720)		(723,720)						136,661	01/01/2059
95000A-AX-5	WFCM 2015-P2 XA		12/31/2020	VARIOUS	XXX			2,042,007	1,231,631		(1,231,631)		(1,231,631)						229,282	12/01/2048
95000C-BE-2	WFCM 2016-NXS5 XA		12/31/2020	VARIOUS	XXX			919,430	560,298		(560,298)		(560,298)						54,711	01/01/2059
95000C-BG-7	WFCM 2016-NXS5 B		04/02/2020	VARIOUS	XXX	7,948,107	8,750,000	8,924,755	8,906,943		(3,424)		(3,424)		8,903,519		(955,411)	(955,411)	150,737	01/15/2059
95000F-AW-6	WFCM 2016-C35 XA		12/31/2020	VARIOUS	XXX			206,790	135,369		(135,369)		(135,369)						16,049	07/15/2048
95000G-BB-9	WFCM 2016-BNK1 XA		12/31/2020	VARIOUS	XXX			53,059	44,554		(44,554)		(44,554)						4,980	08/15/2049
95000P-AG-9	WFCM 2016-C37 AS		04/06/2020	BANK OF AMERICA	XXX	16,632,150	17,150,000	17,663,900	17,584,520		(17,027)		(17,027)		17,567,493		(935,343)	(935,343)	247,118	12/15/2049
95000P-AH-7	WFCM 2016-C37 XA		12/31/2020	VARIOUS	XXX			33,999	23,566		(23,566)		(23,566)						4,335	12/15/2049
95000T-BV-7	WFCM 2017-RB1 XA		12/31/2020	INTEREST ONLY PAYMENT	XXX			22,126	21,222		(21,222)		(21,222)						1,271	03/15/2050
95001G-AG-8	WFCM 2017-C42 XA		12/31/2020	VARIOUS	XXX			30,894	24,591		(24,591)		(24,591)						2,259	12/01/2050
95001M-AH-3	WFCM 2017-C38 XA		12/31/2020	VARIOUS	XXX			315,778	236,877		(236,877)		(236,877)						43,770	07/15/2050
95058X-AC-2	WEN 2015-1A A23		12/15/2020	MBS PAYDOWN	XXX	846,500	846,500	845,583	829,036		266		266		846,500				23,695	06/15/2045
95058X-AE-8	WEN 2018-1A A2II		12/15/2020	MBS PAYDOWN	XXX	20,000	20,000	20,000	20,000						20,000				486	03/15/2048
95058X-AG-3	WEN 2019-1A A2I		12/15/2020	MBS PAYDOWN	XXX	180,000	180,000	180,000	180,000						180,000				4,540	06/15/2049
958254-AA-2	WESTERN GAS PARTNERS LP		12/08/2020	DIRECT	XXX	4,032,308	4,000,000	4,505,680	4,112,691		(73,871)		(73,871)		4,038,821		(6,513)	(6,513)	219,181	06/01/2021
95829T-AA-3	WSTGRP 6.75 3/57		09/15/2020	SINKING FUND REDEMPTION	XXX	338,961	338,961	376,032	333,044		(289)		(289)		338,961				17,146	03/15/2057
96928*-CH-8	CTL - WALGREENS POOL III		12/07/2020	VARIOUS	XXX	552,468	552,468	552,468	552,468						552,468				20,513	11/15/2034
96928*-DL-8	CTL - WALGREENS (WINCHESTER VA)		12/15/2020	SINKING FUND REDEMPTION	XXX	112,128	112,128	112,128	112,129						112,129		(2)	(2)	3,783	07/15/2035
96928*-DM-6	CTL - OAKWOOD HEALTHCARE (DEARBORN		12/15/2020	SINKING FUND REDEMPTION	XXX	204,253	204,253	206,034	204,319		(66)		(66)		204,253				7,285	10/15/2030
96928*-EH-6	CTL - DELHAIZE (WILLIAMSBURG VA)		12/15/2020	SINKING FUND REDEMPTION	XXX	143,910	143,910	143,910	143,910						143,910				4,276	10/15/2031
970631-AA-5	WESTF 2012-A A		03/03/2020	VARIOUS	XXX	50,847,378	50,847,378	50,723,764	50,737,225		110,153		110,153		50,847,378				1,168,216	09/15/2037
974153-AA-6	WSTOP 2018-1 A2		10/30/2020	VARIOUS	XXX	14,887,500	14,887,500	14,887,500	14,887,500						14,887,500				1,181,995	12/05/2048
97652P-AB-7	WIN 2014-1 A2		04/30/2020	VARIOUS	XXX	4,022,416	3,977,991	3,995,395	3,991,668		(972)		(972)		3,990,696		31,720	31,720	50,638	07/20/2044
97988A-AA-7	WDMNT 2017-3A A1		03/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	19,000,000	19,000,000	18,993,250	18,994,292		184		184		18,994,476		5,524	5,524	278,585	10/18/2029
97988A-AC-3	WDMNT 2017-3A A2		03/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	5,237,000	5,237,000	5,234,700	5,235,742		18		18		5,235,760		1,240	1,240	81,500	10/18/2029
97988A-AE-9	WDMNT 2017-3A B		03/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,662,000	7,662,000	7,637,000	7,639,991		280		280		7,640,271		21,729	21,729	128,433	10/18/2029
97988P-AE-6	WDMNT 2017-1A C		10/19/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,490,000	4,490,000	4,495,625	4,495,625		(5,625)		(5,625)		4,490,000				231,773	04/18/2029
98371#-AA-9	HOME DEPOT PASSTHROUGH CERTIFICATES		12/15/2020	SINKING FUND REDEMPTION	XXX	307,549	307,549	307,549	307,556						307,556		(7)	(7)	9,815	01/15/2024
986255-AW-7	YCLO 2014-1A BRR		03/26/2020	BARCLAYS CAPITAL INC	XXX	4,250,000	5,000,000	5,000,000	5,000,000						5,000,000		(750,000)	(750,000)	78,645	10/22/2029
BANODK-QE-5	HAIL 2016-1 A A		04/15/2020	MBS PAYDOWN	XXX	280,112	280,112	280,104	279,690		422		422		280,112				3,009	07/15/2041
BANODK-QF-2	HAIL 2016-1 B B		04/15/2020	MBS PAYDOWN	XXX	1,418,302	1,418,302	1,418,615	1,415,694		2,608		2,608		1,418,302				8,228	07/15/2041
BANOJF-R9-0	HERTZ 2013-A B		01/30/2020	PRIOR YEAR INCOME	XXX														13,177	12/31/2049
12701#-AA-1	CRG 2017-1 A		10/30/2020	MBS PAYDOWN	XXX	736,159	736,159	709,441	709,441						709,441		26,718	26,718	25,677	01/10/2024
BANOKY-XE-9	HAIL 2017-1 A		04/01/2020	MBS PAYDOWN	XXX	65,789	65,789	65,369	65,738		51		51		65,789				1,724	11/15/2037
BANOKY-XF-6	HAIL 2017-1 B		04/01/2020	MBS PAYDOWN	XXX	156,653	156,653	156,652	156,612		41		41		156,653				2,546	11/15/2037
12701#-AB-9	CRG 2018-1 A		10/10/2020	MBS PAYDOWN	XXX	1,915,130	1,915,130	1,852,978	1,852,978						1,852,978		62,151	62,151	77,753	01/10/2024
00455*-AB-6	ACE CREDIT FUND LP		10/28/2020	ALT	XXX	325,522	325,522	325,522	325,522						325,522				2,856	07/18/2068
G2950*-12-5	AA INFRASTRUCTURE DEBT FUND 1 LLC		05/20/2020	VARIOUS	XXX	1,233,834	1,233,834	1,226,114							1,233,834				96,606	11/20/2068
BANOVU-VQ-0	TMCAT 2019-A A		12/01/2020	VARIOUS	XXX	2,472,382	2,472,382	2,452,605	2,399,072		19,166		19,166		2,472,382				103,451	01/01/2025
BANOVU-VR-8	TMCAT 2019-A B		12/01/2020	VARIOUS	XXX	478,492	478,492	474,664	464,303		3,710		3,710		478,492				20,830	01/01/2025
BANOVU-VS-6	TMCAT 2019-A C		12/01/2020	MBS PAYDOWN	XXX	238,755	238,755	236,841	231,660		1,855		1,855		238,755				10,406	01/01/2025
BANOW6-BJ-0	NEW MEDIA INVESTMENT GROUP INC		12/31/2020	VARIOUS	XXX	675,672	675,672	641,888	665,138		10,534		10,534		675,672				46,566	12/31/2024
BANOXQ-9P-4	STONE RIDGE FACILITY		12/31/2020	VARIOUS	XXX	7,333,067	7,333,067	7,333,067							7,333,067				119,114	12/21/2030
BCC2CS-Q4-5	PROP 2017-1 A		07/15/2020	MBS PAYDOWN	XXX	237,250	237,250	237,306	237,240		10		10		237,250				3,410	03/15/2042
BCC2CS-Q6-0	PROP 2017-1 B		12/15/2020	VARIOUS	XXX	105,585	105,585	104,677	105,347		238		238		105,585				3,647	03/15/2042
64318@-AA-9	NEW CARDINALS STADIUM 6.18 30JUN32		07/08/2020	SINKING FUND REDEMPTION	XXX	291,934	291,934	291,934	291,934						291,934				18,041	06/30/2032
63615#-AE-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		10/15/2020	SINKING FUND REDEMPTION	XXX	3,076,923	3,076,923	3,076,923	3,076,923						3,076,923				65,838	02/28/2024
96928*-BX-4	CTL - WALGREENS		12/15/2020	VARIOUS	XXX	431,082	431,082	431,083	431,083						431,083		(1)	(1)	23,243	01/15/2035
96928*-CF-2	CTL - WALGREENS POOL II		12/07/2020	SINKING FUND REDEMPTION	XXX	129,590	129,590	129,590	129,590						129,590				4,448	06/15/2034
008474-A@-7	AGNICO-EAGLE MINES LTD 6.67 07APR20		04/01/2020	MATURITY	XXX	31,015,000	31,015,000	31,219,638	31,040,493		(25,493)		(25,493)		31,015,000				1,034,350	04/01/2020
96928*-DD-6	CTL - WALGREENS		12/15/2020	SINKING FUND REDEMPTION	XXX	76,225	76,225	76,225	76,225						76,225				2,727	10/15/2034
77775*-BS-9	ROSENTHAL + ROSEN 6.4 24JUN21 RESTR		06/23/2020	SINKING FUND REDEMPTION	XXX	2,730,000	2,730,000	2,730,000	2,730,000						2,730,000					02/25/2021
869509-9A-9	SUTTONPARK STRUC 5.14 15NOV52 REST		12/16/2020	VARIOUS	XXX	577,512	577,512	577,477	577,472		39		39		577,512				17,288	11/15/2052

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
65487@-AA-1	CTL - NOAA - ALPENA MI (GSA)		12/15/2020	SINKING FUND REDEMPTION	XXX	211,081	211,081	212,348	211,222		(140)		(140)		211,081				4,758	07/15/2025
04650U-AA-6	AT FDG NT ISSUER LLC 4.25 23SEP27		12/23/2020	SINKING FUND REDEMPTION	XXX	5,499,180	5,499,180	5,499,180	5,499,180						5,499,180				146,796	08/15/2027
04650U-AB-4	AT FDG NT ISSUER LLC 6.125 23SEP27		12/24/2020	SINKING FUND REDEMPTION	XXX	1,809,098	1,809,098	1,809,098	1,809,098						1,809,098				69,255	08/15/2027
221002-9A-8	CORVIAS MGMT FEE 6.25 01JAN44 RESTR		07/02/2020	SINKING FUND REDEMPTION	XXX	1,082,025	1,082,025	1,082,025	1,082,025						1,082,025				54,467	12/01/2043
74347@-AA-3	PROSIGHT GLOBAL INC 0.0 26NOV20 FRN		11/20/2020	MATURITY	XXX	18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,218,750	11/20/2020
83379#-AC-9	SODEXO INC 3.99 04MAR24		08/14/2020	SECURITY CALLED BY ISSUER at 111.459	XXX	27,864,778	25,000,000	25,000,000	25,000,000						25,000,000				3,806,861	03/05/2024
05580N-AA-4	BRAD 2014-1 RESECURITI 0.00 12MAR21		12/14/2020	VARIOUS	XXX	7,401,638	7,401,638	7,401,638	7,401,638						7,401,638				116,397	03/12/2026
G0620B-AB-4	ATLSS 2014-1 A		03/31/2020	VARIOUS	XXX	68,047,234	68,047,234	67,979,955	68,002,319		29,629		29,629		68,031,948		15,286	15,286	821,281	12/15/2039
G0620B-AD-0	ATLSS 2014-1 C		03/31/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	12,597,104	12,597,104	11,882,993	12,122,772		111,004		111,004		12,233,776		363,328	363,328	1,890,473	12/15/2039
G0620B-AC-2	ATLSS 2014-1 B		03/31/2020	VARIOUS	XXX	7,564,048	7,564,048	7,564,048	7,564,048						7,564,048				290,581	12/15/2039
40053R-AA-0	GRX LLC 3.75 15JUL23		03/31/2020	MBS PAYDOWN	XXX	972,190	1,112,671	1,112,671	1,112,671						1,112,671		(140,480)	(140,480)	10,937	07/15/2023
42806D-AJ-8	HERTZ VEH FING II LP 4.35 25MAR21		03/25/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,999,023	2,999,764		37		37		2,999,801		199	199	35,425	05/25/2021
42806D-AB-5	HERTZ VEH FING II LP 3.52 25MAR21		03/25/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	17,000,000	17,000,000	16,999,140	16,999,861		22		22		16,999,882		118	118	149,600	05/25/2021
77775*-BT-7	ROSENTHAL + ROSENT 0.00 23JUL22 FRN		07/30/2020	SINKING FUND REDEMPTION	XXX	4,910,000	4,910,000	4,910,000	4,910,000						4,910,000				196,400	07/15/2022
44563@-AA-3	HUNT MH BORROWER LLC FEE		06/21/2020	SINKING FUND REDEMPTION	XXX	528,521	528,521	536,723	528,565		(44)		(44)		528,521				15,856	12/21/2048
12695*-AA-3	CVS LEASE PASS THROUGH TRUST		12/10/2020	VARIOUS	XXX	630,517	630,517	630,517	630,517						630,517				11,153	10/10/2038
26884U-A@-8	EPR PROPERTIES		05/08/2020	PIMCO	XXX	36,440,000	45,550,000	45,550,000	45,550,000			6,026,649	(6,026,649)		45,550,000		(3,083,351)	(3,083,351)	1,632,816	08/22/2026
292554-A#-9	ENCORE CAPITAL GROUP INC		11/12/2020	VARIOUS	XXX	8,200,000	8,200,000	8,200,000	8,200,000						8,200,000				328,320	08/11/2024
12702*-AA-4	CVS LEASE PASS THROUGH TRUST		12/10/2020	VARIOUS	XXX	365,563	365,563	365,563	365,563						365,563				7,695	10/10/2039
00221@-AA-9	CTL - ARKANSAS STATE UNIVERSITY		12/21/2020	VARIOUS	XXX	25,040	25,040	25,289	25,044		(4)		(4)		25,040				702	08/20/2043
03766#-AA-2	AASET 2014-1 AR		12/15/2020	VARIOUS	XXX	15,934,039	15,934,039	15,923,173	15,870,971		836		836		15,934,039				189,313	01/15/2043
03766#-AB-0	AASET 2014-1 CR		03/15/2020	MBS PAYDOWN	XXX	527,266	527,266	527,266	527,266						527,266				6,802	01/15/2043
30292*-AA-2	CTL - FBI BRONX TRUST 2018		12/16/2020	VARIOUS	XXX	591,890	591,890	591,897	591,897						591,897		(8)	(8)	12,863	07/15/2033
00910G-A*-4	CTL - AMZN S BERNARDINO A-1 FUNDED		07/15/2020	VARIOUS	XXX	56,945	56,945	56,945	56,945						56,945				1,233	03/15/2040
12717@-AA-5	CVS PASS-THROUGH TRUST		12/10/2020	VARIOUS	XXX	751,422	751,422	751,422	751,422						751,422				15,917	11/10/2041
02380#-AA-0	LLC 2012-1BR		10/01/2020	SINKING FUND REDEMPTION	XXX	1,696,111	1,696,111	1,696,111	1,696,111						1,696,111				45,736	10/01/2024
T6827#-AA-1	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		10/01/2020	SINKING FUND REDEMPTION	XXX	255,904	255,904	255,904	255,904						255,904				10,201	10/01/2045
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		12/01/2020	MBS PAYDOWN	XXX	403,953	403,953	403,953	403,953						403,953				8,600	07/15/2040
BGH6CV-G5-3	SCA 2019-1 A		12/15/2020	VARIOUS	XXX	2,189,737	2,189,737	2,189,737	2,189,737						2,189,737				68,207	12/15/2027
83608@-AA-8	CTL - AMAZON OFFICE (WA)		12/16/2020	VARIOUS	XXX	1,525,704	1,525,704	1,525,704	1,525,704						1,525,704				29,440	12/17/2024
BL1437-39-3	PANDA STONEWALL		08/13/2020	SINKING FUND REDEMPTION	XXX	35,000	35,000	35,000	35,000						35,000				753	11/13/2021
G2950*-AA-7	AA INFRASTRUCTURE DEBT FUND 1 LTD		11/20/2020	MBS PAYDOWN	XXX	162,882	162,882	162,882							162,882					11/01/2034
G3932D-AE-1	GLOBALFOUNDRIES 1L USD TLB CL		11/17/2020	SINKING FUND REDEMPTION	XXX	2,992,498	2,992,498	2,887,761	2,891,875		100,624		100,624		2,992,498				149,304	06/05/2026
G7256K-AB-0	PROP 2017-1 A		08/17/2020	MBS PAYDOWN	XXX	290,457	290,457	291,547	290,530		(73)		(73)		290,457				4,168	03/15/2042
009088-AA-3	AIR CANADA	A	12/15/2020	SINKING FUND REDEMPTION	XXX	1,832,411	1,832,411	1,832,411	1,832,411						1,832,411				51,537	12/15/2027
009088-AB-1	AIR CANADA	A	12/15/2020	SINKING FUND REDEMPTION	XXX	1,033,381	1,033,381	1,034,147	1,033,428		(47)		(47)		1,033,381				31,970	12/15/2027
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2020	SINKING FUND REDEMPTION	XXX	1,384,748	1,384,748	1,384,748	1,384,748						1,384,748				37,388	09/15/2027
009090-AB-7	AIR CANADA 2015-1B PTT	A	09/15/2020	SINKING FUND REDEMPTION	XXX	661,064	661,064	661,064	661,064						661,064				19,212	03/15/2023
032479-AD-9	ANADARKO FINANCE		03/26/2020	JPMORGAN SECURITIES INC	XXX	473,820	894,000	1,075,335	1,023,240		(2,090)		(2,090)		1,021,151		(547,331)	(547,331)	27,751	05/01/2031
00037U-AA-8	AASET 2018-3 A	D	07/16/2020	VARIOUS	XXX	3,285,683	3,285,683	3,285,683	3,285,683						3,285,683				31,165	12/15/2038
00037U-AC-4	AASET 2018-3 C	D	05/27/2020	MBS PAYDOWN	XXX	203,009	203,009	203,009	203,009						203,009				1,912	12/15/2038
001406-AA-5	AIM 2015-1A A1	D	12/15/2020	MBS PAYDOWN	XXX	1,132,219	1,132,219	1,110,816	1,110,075		(58)		(58)		1,110,018		22,201	22,201	14,655	02/15/2040
001626-AS-9	ALM 2016-19A BR	D	03/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				55,214	04/15/2029
001626-AU-4	ALM 2016-19A CR	D	03/09/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,995,112	1,995,460		79		79		1,995,539		4,461	4,461	44,920	04/15/2029
00774M-AF-2	AERCAP IRELAND CAPITAL DAC	D	07/24/2020	MORGAN STANLEY	XXX	9,985,000	10,000,000	9,974,900	9,981,898		2,795		2,795		9,984,693		307	307	441,146	07/03/2023
00830Y-AA-9	AFRICA FINANCE CORP	D	04/29/2020	MATURITY	XXX	9,000,000	9,000,000	8,912,430	8,993,655		6,345		6,345		9,000,000				196,875	04/29/2020
00913R-AB-2	AIR LIQUIDE FINANCE SA	D	02/20/2020	CANTR	XXX	5,004,500	5,000,000	4,973,150	4,990,382		801		801		4,991,183		13,317	13,317	35,729	09/27/2021
04363U-AB-2	ASCIANO FINANCE LTD	D	09/23/2020	MATURITY	XXX	18,908,000	18,908,000	19,063,354	18,924,515		(16,515)		(16,515)		18,908,000				874,495	09/23/2020
05253J-AM-3	AUSTRALIA AND NEW ZEALAND BANKING	D	04/08/2020	DIRECT	XXX	10,051,837	10,000,000	10,143,300	10,043,076		(8,107)		(8,107)		10,034,969		16,868	16,868	81,139	06/01/2021
05400E-AB-0	AVOLON 2016 SECURED NOTES	D	12/16/2020	MBS PAYDOWN	XXX	15,831,384	15,831,384	15,830,809	15,831,480		328		328		15,831,808		(424)	(424)	292,284	09/15/2021
05463H-AA-9	AXIS SPECIALTY FINANCE LLC	D	06/01/2020	MATURITY	XXX	40,000,000	40,000,000	39,533,600	39,974,422		25,578		25,578		40,000,000				1,175,000	06/01/2020
05530Q-AL-4	BAT INTERNATIONAL FINANCE PLC	D	10/08/2020	SECURITY CALLED BY ISSUER at 102.298	XXX	2,045,960	2,000,000	1,998,160	1,999,303		212		212		1,999,515		485	485	162,932	06/15/2022
055451-AX-6	BHP BILLITON FIN USA LTD	D	12/30/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	50,755,000	50,755,000	52,423,810	51,965,047		(200,063)		(200,063)		51,764,984		(1,009,984)	(1,009,984)	4,101,638	10/19/2075

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
06738E-BD-6	BARCLAYS PLC	D	03/05/2020	GOLDMAN SACHS & CO	XXX	611,452	520,000	581,927	581,065		(1,200)		(1,200)		579,866		31,587	31,587	8,115	05/16/2029
06761V-AL-1	BABSN 2019-4A D	D	03/09/2020	DIRECT	XXX	999,688	1,000,000	1,000,000	1,000,000						1,000,000		(312)	(312)	14,182	01/15/2033
07132A-BY-8	BATLN 2015-8A BR	D	02/13/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				14,971	07/18/2030
11042A-AA-2	BRITISH AIRWAYS PLC	D	12/20/2020	SINKING FUND REDEMPTION	XXX	3,541,819	3,541,819	3,554,986	3,543,092		(1,273)		(1,273)		3,541,819				114,129	06/20/2024
11042B-AA-0	BRITISH AIRWAYS PLC	D	06/20/2020	VARIOUS	XXX	175,216	175,216	175,216	175,216						175,216				3,696	06/20/2020
11042T-AA-1	BRITISH AIR 18-1 AA PTT	D	12/20/2020	SINKING FUND REDEMPTION	XXX	78,576	78,576	70,763			495		495		78,576				1,498	03/20/2033
12502Y-AP-8	CCRIN 2012-CA C	D	12/10/2020	MBS PAYDOWN	XXX	7,207,143	7,207,143	7,214,890	7,209,291		(2,148)		(2,148)		7,207,143				185,434	07/10/2022
12551A-AJ-4	CIFC 2017-1A D	D	12/14/2020	DIRECT	XXX	962,903	1,000,000	980,500	982,372		1,585		1,585		983,958		(21,055)	(21,055)	54,265	04/21/2029
12805P-AA-4	CAI 2017-1A A	C	03/31/2020	VARIOUS	XXX	1,354,766	1,350,000	1,349,848	1,350,035		35		35		1,350,070		4,695	4,695	10,091	06/25/2042
12805P-AJ-5	CAI 2018-2A A	D	10/27/2020	VARIOUS	XXX	60,550,000	60,550,000	60,548,515	60,553,753		(122)		(122)		60,553,631		(3,631)	(3,631)	2,096,039	09/25/2043
12807C-AA-1	CAI 2020-1A A	D	12/25/2020	MBS PAYDOWN	XXX	1,742,500	1,742,500	1,742,106			2,530		2,530		1,742,500				8,167	09/25/2045
15672A-AA-0	CERB 2017-1A A	D	10/15/2020	MBS PAYDOWN	XXX	279,731	279,731	268,262			1,300		1,300		279,731				2,861	04/15/2027
18272C-AA-4	CLARUS SECURITIES SA	D	12/28/2020	MATURITY	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				178,403	12/28/2020
191241-AE-8	COCA COLA FEMSA SAB DE CV	D	01/27/2020	SECURITY CALLED BY ISSUER at 107.858	XXX	10,785,777	10,000,000	9,851,600	9,934,922		1,119		1,119		9,936,042		63,958	63,958	851,436	11/26/2023
20369F-AA-7	COMMF 2015-1A A	D	11/01/2020	MBS PAYDOWN	XXX	3,938,537	3,938,537	3,938,537	3,938,537						3,938,537				227,095	11/01/2027
22533A-A9-8	CREDIT AGRICOLE CORPORATE & INVEST	D	10/05/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				51,450	10/03/2021
225433-AK-7	CREDIT SUISSE GROUP FUNDING GUERNS	D	12/10/2020	MATURITY	XXX	5,000,000	5,000,000	4,990,600	4,998,134		1,866		1,866		5,000,000				156,250	12/10/2020
225433-AM-3	CREDIT SUISSE GROUP FUNDING GUERNS	D	04/08/2020	DIRECT	XXX	3,015,796	3,000,000	3,025,470	3,007,197		(1,467)		(1,467)		3,005,731		10,065	10,065	48,875	04/16/2021
225460-AD-9	CREDIT SUISSE NEW YORK NY	D	01/14/2020	MATURITY	XXX	2,000,000	2,000,000	2,238,540	2,001,658		(1,658)		(1,658)		2,000,000				54,000	01/14/2020
227170-AE-7	CRNN 2013-1A A	D	10/19/2020	MBS PAYDOWN	XXX	5,414,167	5,414,167	5,406,763	5,408,901		5,266		5,266		5,414,167				123,235	04/18/2028
227170-AF-4	CRNN 2014-1A A	D	10/19/2020	MBS PAYDOWN	XXX	10,488,786	10,488,786	10,485,256	10,488,925		(139)		(139)		10,488,786				237,908	08/18/2029
227170-AG-2	CRNN 2014-2A A	D	10/19/2020	MBS PAYDOWN	XXX	5,657,407	5,657,407	5,619,503	5,623,905		33,503		33,503		5,657,407				139,404	11/18/2029
22846M-AG-8	CRNPT 2018-7A D	D	03/09/2020	DIRECT	XXX	973,777	1,000,000	1,000,000	1,000,000						1,000,000		(26,223)	(26,223)	21,061	10/20/2031
26252E-AJ-8	DRSLF 2018-70A D	D	03/09/2020	DIRECT	XXX	983,175	1,000,000	1,000,000	1,000,000						1,000,000		(16,825)	(16,825)	22,930	01/16/2032
26827E-AA-3	ECAF 2015-1A A1	D	12/15/2020	VARIOUS	XXX	1,498,724	1,613,184	1,551,339	1,563,322		21,744		21,744		1,585,066		(86,342)	(86,342)	23,445	06/15/2040
26827E-AE-5	ECAF 2015-1A B1	D	05/15/2020	MBS PAYDOWN	XXX	960,855	960,855	947,520	958,218		2,636		2,636		960,855				9,109	07/15/2040
268317-AN-4	ELECTRICITE DE FRANCE SA	D	10/13/2020	MATURITY	XXX	5,000,000	5,000,000	4,957,750	4,989,001		10,999		10,999		5,000,000				117,500	10/13/2020
28622Q-AF-8	AWPT 2014-2A DR	D	02/04/2020	RJUS	XXX	997,500	1,000,000	1,000,000	1,000,000						1,000,000		(2,500)	(2,500)	16,366	10/15/2029
290015-AE-6	EAM 2019-1A C	D	10/20/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				81,022	04/20/2030
290015-AG-1	EAM 2019-1A D	D	10/20/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				103,327	04/20/2030
34960Y-AU-6	FCO 2016-7A CR	D	03/09/2020	DIRECT	XXX	1,000,655	1,000,000	1,000,000	1,000,000						1,000,000		655	655	12,818	12/15/2028
34960Y-AW-2	FCO 2016-7A DR	D	12/16/2020	DIRECT	XXX	1,001,192	1,000,000	1,000,000	1,000,000						1,000,000		1,192	1,192	53,848	12/15/2028
34961P-AE-0	FCBSL 2017-2A B2	D	09/22/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,003,000	1,002,982		(187)		(187)		1,002,795		(2,795)	(2,795)	37,415	07/11/2030
377373-AE-5	GLAXOSMITHKLINE CAPITAL PLC	D	10/13/2020	SECURITY CALLED BY ISSUER at 101.707	XXX	10,170,700	10,000,000	10,033,700	10,016,792		(9,477)		(9,477)		10,007,315		(7,315)	(7,315)	456,290	05/14/2021
37952U-AB-9	SEACO 2013-1A A	D	10/19/2020	VARIOUS	XXX	14,660,299	14,660,299	14,334,788	14,410,399		249,900		249,900		14,660,299				322,801	04/17/2028
37952U-AD-5	SEACO 2014-1A A1	D	12/17/2020	VARIOUS	XXX	2,082,348	2,081,250	2,072,711	2,072,875		2,046		2,046		2,074,921		7,427	7,427	28,942	07/17/2024
37954V-AA-7	GSFII 2015-1 B1	D	10/19/2020	MBS PAYDOWN	XXX	849,831	849,831	812,503	814,160		35,671		35,671		849,831				22,128	01/18/2030
38176G-AC-6	GCBSL 2019-41A B	D	12/16/2020	DIRECT	XXX	1,000,040	1,000,000	1,000,000	1,000,000						1,000,000		40	40	35,754	04/20/2029
38176G-AE-2	GCBSL 2019-41A C	D	12/16/2020	DIRECT	XXX	1,000,366	1,000,000	1,000,000	1,000,000						1,000,000		366	366	45,132	04/20/2029
38239L-AA-4	GOODMAN FUNDING PTY LTD	D	08/14/2020	SECURITY CALLED BY ISSUER at 103.833	XXX	4,153,318	4,000,000	4,651,520	4,149,219		(70,903)		(70,903)		4,078,316		(78,316)	(78,316)	365,110	04/15/2021
38239L-AB-2	GOODMAN FUNDING PTY LTD	D	12/18/2020	SECURITY CALLED BY ISSUER at 106.775	XXX	1,067,753	1,000,000	1,143,790	1,049,607		(21,011)		(21,011)		1,028,596		(28,596)	(28,596)	142,086	03/22/2022
404280-AY-5	HSBC HOLDINGS PLC	D	09/25/2020	SECURITY CALLED BY ISSUER at 101.777	XXX	5,088,850	5,000,000	4,993,750	4,998,157		957		957		4,999,113		887	887	211,767	05/25/2021
44927J-AC-0	ICICI BANK LIMITED	D	05/05/2020	HSBC SECURITIES, INC	XXX	40,503,370	40,450,000	40,104,126	40,411,110		14,611		14,611		40,425,721		77,649	77,649	1,070,808	11/16/2020
453140-AD-7	IMPERIAL TOBACCO FINANCE PLC	D	07/21/2020	MATURITY	XXX	7,000,000	7,000,000	6,981,070	6,998,004		1,996		1,996		7,000,000				206,500	07/21/2020
46617Y-AZ-6	JFIN 2015-1A DR	D	02/04/2020	NOMURA SECURITIES	XXX	960,000	1,000,000	1,000,000	1,000,000						1,000,000		(40,000)	(40,000)	6,563	03/15/2026
48244X-AA-0	KDAC 2017-1A A	D	09/15/2020	MBS PAYDOWN	XXX	2,485,960	2,485,960	2,485,875	2,482,022		3,939		3,939		2,485,960				33,597	12/15/2042
48251J-AJ-2	KKR 18 D	D	12/22/2020	DIRECT	XXX	1,999,960	2,000,000	2,000,000	2,000,000						2,000,000		(40)	(40)	113,756	07/18/2030
53946M-AA-5	LNCR 2018-CRE1 A	D	12/15/2020	MBS PAYDOWN	XXX	694,297	694,297	690,392			628		628		694,297				2,940	05/15/2028
56578J-AJ-1	MCLO 2017-10A C	D	11/16/2020	MBS PAYDOWN	XXX	13,030	13,030	13,030	13,030						13,030				467	11/15/2029
60284M-AB-8	MINERA MEXICO SA DE CV	D	10/30/2020	SCOTIABANK	XXX	123,416	114,000	123,690			(14)		(14)		123,676		(260)	(260)	1,382	01/26/2050
60687Y-AZ-2	MIZUHO FINANCIAL GROUP INC	D	03/05/2020	GOLDMAN SACHS & CO	XXX	755,061	730,000	730,000	730,000						730,000		25,061	25,061	9,119	09/13/2025
65535H-AB-5	NOMURA HOLDINGS INC	D	03/04/2020	MATURITY	XXX	28,825,000	28,825,000	29,568,040	28,842,276		(17,276)		(17,276)		28,825,000				965,638	03/04/2020

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
67091Y-AJ-3	OCP..15-9A	D	10/15/2020	MBS PAYDOWN	XXX	89,380	89,380	87,592			395		395		89,380				13,946	07/15/2027
67105V-AQ-7	OAKC 2013-9A ACOM	D	10/30/2020	VARIOUS	XXX	10,808,526	10,808,526	10,279,134	10,809,728		(1,202)		(1,202)		10,808,526				338,610	10/20/2025
67112W-AG-8	OZLM 2019-23A C	D	03/09/2020	DIRECT	XXX	999,423	1,000,000	1,000,000	1,000,000						1,000,000		(577)	(577)	19,419	04/14/2032
67112W-AJ-2	OZLM 2019-23A D	D	03/09/2020	DIRECT	XXX	1,495,884	1,500,000	1,500,000	1,500,000						1,500,000		(4,116)	(4,116)	35,515	04/14/2032
69370P-AE-1	PERTAMINA PERSERO PT	D	10/22/2020	HSSUS	XXX	2,459,250	2,250,000	2,430,000			(225)		(225)		2,429,775		29,475	29,475	25,263	07/30/2049
69377P-AE-4	PPMC 2019-2A C	D	03/09/2020	DIRECT	XXX	989,880	1,000,000	1,000,000	1,000,000						1,000,000		(10,120)	(10,120)	19,909	04/16/2032
69916X-AJ-4	PARL 2019-1A C	D	03/09/2020	DIRECT	XXX	999,294	1,000,000	1,000,000	1,000,000						1,000,000		(706)	(706)	27,005	07/20/2032
69916X-AL-9	PARL 2019-1A D	D	03/09/2020	DIRECT	XXX	965,182	1,000,000	1,000,000	1,000,000						1,000,000		(34,818)	(34,818)	33,171	07/20/2032
718286-BZ-9	PHILIPPINES (REPUBLIC OF)	D	05/29/2020	JEFFERIES & COMPANY INC	XXX	8,128,750	7,000,000	7,000,000	7,000,000						7,000,000		1,128,750	1,128,750	239,633	01/20/2040
784309-AA-4	SJETS 2017-1 A	D	03/31/2020	VARIOUS	XXX	3,046,365	3,044,417	3,044,411	3,044,447		30		30		3,044,477		1,888	1,888	28,339	08/15/2042
784309-AC-0	SJETS 2017-1 B	D	03/09/2020	VARIOUS	XXX	805,054	811,844	811,836	811,856		12		12		811,867		(6,814)	(6,814)	10,824	08/15/2042
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE	D	08/11/2020	SECURITY CALLED BY ISSUER at 102.179	XXX	3,729,534	3,650,000	3,646,058	3,648,584		494		494		3,649,078		922	922	158,252	09/23/2021
853254-BR-0	STANDARD CHARTERED PLC	D	04/30/2020	MIZUHO SECURITIES USA INC	XXX	689,164	700,000	700,000	700,000						700,000		(10,836)	(10,836)	7,709	09/10/2022
87240N-AE-6	TAMCO 2017-1A C	D	03/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,625,000	1,625,000	1,625,000	1,625,000						1,625,000				24,756	07/29/2029
87240N-AG-1	TAMCO 2017-1A D	D	03/02/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	525,000	525,000	523,688	525,000						525,000				10,660	07/29/2029
87248T-AE-5	TICP 2017-7A C	D	03/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				52,998	07/15/2029
87248T-AF-2	TICP 2017-7A D	D	03/03/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				26,566	07/15/2029
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	D	08/21/2020	DIRECT	XXX	6,389,395	7,000,000	6,862,360	6,900,729		8,072		8,072		6,908,801		(519,406)	(519,406)	176,313	10/01/2026
886313-AG-0	CHMML 2016-1A ER	D	12/14/2020	DIRECT	XXX	949,832	1,000,000	985,000	989,674		2,002		2,002		991,676		(41,844)	(41,844)	106,453	10/20/2030
89473M-AD-4	TRMPK 2015-1A COM	D	07/20/2020	MBS PAYDOWN	XXX	665,549	665,549	634,801	665,549						665,549				7,216	04/20/2027
89641H-AE-0	TRNTS 2019-11A B1	D	03/09/2020	DIRECT	XXX	4,999,870	5,000,000	5,000,000	5,000,000						5,000,000		(130)	(130)	85,940	07/15/2032
898324-AC-2	TRUST F/1401	D	04/30/2020	HSBCPL	XXX	3,177,000	3,450,000	3,481,479	3,467,584		(1,469)		(1,469)		3,466,115		(289,115)	(289,115)	135,559	01/30/2026
90351D-AA-5	UBS GROUP FUNDING JERSEY LTD	D	09/24/2020	MATURITY	XXX	5,000,000	5,000,000	4,991,450	4,998,672		1,328		1,328		5,000,000				147,500	09/24/2020
90351D-AH-0	UBS GROUP FUNDING JERSEY LTD	D	04/08/2020	DIRECT	XXX	5,004,520	5,000,000	4,997,000	4,998,799		152		152		4,998,951		5,569	5,569	124,232	02/01/2022
97988A-AG-4	WDMNT 2017-3A C	D	03/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,100,000	2,100,000	2,100,000	2,100,000						2,100,000				39,821	10/18/2029
97988A-AJ-8	WDMNT 2017-3A D	D	03/10/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,162	10/18/2029
97988P-AC-0	WDMNT 2017-1A B	D	10/19/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	4,600,000	4,600,000	4,600,000	4,600,000						4,600,000				190,557	04/18/2029
97988P-AG-1	WDMNT 2017-1A D	D	10/19/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	2,240,000	2,240,000	2,179,666	2,194,278		4,586		4,586		2,198,865		41,135	41,135	145,315	04/18/2029
980236-AQ-6	WOODSIDE FINANCE LTD	D	04/06/2020	J.P. MORGAN SECURITIES INC	XXX	5,499,509	6,000,000	5,989,020	5,989,753		244		244		5,989,997		(490,488)	(490,488)	160,308	03/04/2029
A35155-AB-5	KLAB 7 04/03/49	D	09/08/2020	J.P. MORGAN SECURITIES INC	XXX	1,002,675	870,000	1,009,200			(6)		(6)		1,009,194		(6,519)	(6,519)	26,559	04/03/2049
BANOUF-XJ-8	CNAC HK FINBRIDGE CO LTD	D	04/14/2020	SECURITY CALLED BY ISSUER at 101.036	XXX	1,010,360	1,000,000	993,770	994,029		151		151		994,180		5,820	5,820	22,200	06/19/2029
BANOVR-W8-6	KASIKORNBANK PCL	D	07/14/2020	SECURITY CALLED BY ISSUER at 96.000	XXX	960,000	1,000,000	1,000,000	1,000,000						1,000,000				(14,556)	10/02/2031
362411-AB-6	AERSALE GABLES B747 NOTE	D	07/19/2020	VARIOUS	XXX	1,233,801	1,233,801	1,233,801	1,233,801						1,233,801				29,774	07/19/2020
379349-9C-9	SEACO TL 1L USD	D	12/23/2020	SINKING FUND REDEMPTION	XXX	418,605	418,605	408,650	415,378		3,226		3,226		418,605				6,838	09/01/2024
G0680X-AA-5	AVERY POINT III CLO LTD 0.0 18JAN25	D	10/18/2020	VARIOUS	XXX	1,304,480	1,304,480	1,215,238	1,307,071		(2,592)		(2,592)		1,304,480				47,818	01/18/2025
G8538#-AA-1	STRIPES 2013-1 A1	D	12/20/2020	VARIOUS	XXX	1,795,975	1,795,975	1,783,406	1,791,527		4,448		4,448		1,795,975				46,349	03/20/2023
G0685#-AA-9	AVOLON 2017-1 LOANS	D	12/21/2020	VARIOUS	XXX	12,671,584	12,671,584	12,671,751	12,671,751						12,671,751		(167)	(167)	281,042	12/20/2024
G0685*-AA-3	AVOLON 2017-2 SECURED NOTES	D	12/21/2020	VARIOUS	XXX	12,517,280	12,517,280	12,512,173	12,512,173						12,512,173		5,106	5,106	292,506	05/31/2025
G4803#-AE-0	INFORMA GROUP HOLDINGS	D	02/24/2020	SECURITY CALLED BY ISSUER at 102.149	XXX	5,312,817	5,201,038	5,477,681	5,261,476		(9,229)		(9,229)		5,252,247		(51,209)	(51,209)	158,432	12/15/2020
G5814#-AA-2	MARI JONE LTD	D	12/31/2020	SINKING FUND REDEMPTION	XXX	64,370	64,370	64,370	64,370						64,370				2,722	06/30/2031
G5814#-AB-0	MARI BOYLE LTD	D	12/31/2020	SINKING FUND REDEMPTION	XXX	64,370	64,370	64,370	64,370						64,370				2,722	06/30/2031
G87602-AA-9	TENGIZ 4 08/15/26	D	07/15/2020	BHV	XXX	1,267,500	1,200,000	1,267,800			(4,120)		(4,120)		1,263,680		3,820	3,820	44,667	08/15/2026
L8800M-AJ-2	CHMFRU 3.15 09/16/24	D	05/20/2020	VTG	XXX	1,371,938	1,350,000	1,361,813			(650)		(650)		1,361,163		10,775	10,775	29,059	09/16/2024
N8133N-AA-5	SIGMA 4 7/8 03/27/28	D	05/19/2020	HSBC HOLDINGS PLC	XXX	1,012,275	980,000	1,083,880			(2,880)		(2,880)		1,081,000		(68,725)	(68,725)	30,593	03/27/2028
P01703-AC-4	ALPEKA 4 1/4 09/18/29	D	05/28/2020	MERRILL LYNCH INT'L LTD	XXX	1,267,500	1,300,000	1,361,100			(1,586)		(1,586)		1,359,514		(92,014)	(92,014)	38,828	09/18/2029
P09252-AM-2	BANBOG 4 3/8 08/03/27	D	07/10/2020	VARIOUS	XXX	1,490,625	1,500,000	1,614,375			(5,026)		(5,026)		1,609,349		(118,724)	(118,724)	25,849	08/03/2027
P13296-AM-3	BINBUR 4 3/8 04/11/27	D	05/20/2020	JEFFERIES INT'L LTD	XXX	263,250	270,000	288,900			(590)		(590)		288,310		(25,060)	(25,060)	7,252	04/11/2027
P40070-AB-3	FENIPE 4.317 09/20/27	D	09/23/2020	VARIOUS	XXX	1,137,874	1,155,882	1,180,445			(812)		(812)		1,178,683		(40,810)	(40,810)	66,910	09/20/2027

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
P55409-AA-7	PENOMX 4.15 09/12/29	D	05/05/2020	J.P. MORGAN SECURITIES INC	XXX	1,138,700	1,180,000	1,257,880			(1,489)		(1,489)		1,256,391		(117,691)	(117,691)	31,967	09/12/2029
P58072-AL-6	CMPCCI 4 3/8 04/04/27	D	05/20/2020	BO2	XXX	260,946	252,000	271,908			(675)		(675)		271,233		(10,287)	(10,287)	6,983	04/04/2027
000000-00-0	ADDITIONAL RECOVERY CLAIMS		12/31/2020	CORPORATE NOTE CLAIM RECOVERY	XXX	24,163											24,163	24,163		
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,102,370,084	4,166,500,977	4,154,279,733	4,111,594,584	23,583	(6,120,986)	40,499,776	(46,597,179)		4,144,998,844		(25,093,257)	(25,093,257)	134,551,763	XXX
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries, and Affiliates																				
12635X-AA-3	CSCN 2016-AA A		08/28/2020	VARIOUS	XXX	308,092	308,092	308,092	308,092						308,092				7,547	11/27/2045
12635X-AB-1	CSCN 2016-BA B		08/28/2020	VARIOUS	XXX	1,333,718	1,333,718	1,333,718	1,333,718						1,333,718				41,207	11/27/2045
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A		07/15/2020	VARIOUS	XXX	681,056	681,056	681,056	681,056						681,056				22,413	12/15/2060
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS B		05/05/2020	VARIOUS	XXX	316,661	316,661	316,661	316,661						316,661				12,031	12/15/2060
40168P-AQ-1	PDFNI 2016-C 1		10/20/2020	VARIOUS	XXX	237,645	237,645	237,645	237,645						237,645				4,426	04/12/2027
40168P-AR-9	PDFNI 2016-C 2		10/20/2020	SINKING FUND REDEMPTION	XXX	111,880	111,880	111,880	111,880						111,880				2,123	04/12/2027
40168P-AS-7	PDFNI 2016-C 3		10/20/2020	SINKING FUND REDEMPTION	XXX	87,906	87,906	87,906	87,906						87,906				1,668	04/12/2027
40168P-AT-5	PDFNI 2017-C 4		10/20/2020	SINKING FUND REDEMPTION	XXX	41,025	41,025	41,025	41,025						41,025				779	04/12/2027
40168P-AU-2	PDFNI 2017-C 5		10/20/2020	SINKING FUND REDEMPTION	XXX	98,801	98,801	98,801	98,801						98,801				1,875	04/12/2027
40168P-AX-6	PDFNI 2016-D 1		10/20/2020	SINKING FUND REDEMPTION	XXX	137,118	137,118	137,118	137,118						137,118				2,535	04/12/2027
40168P-AY-4	PDFNI 2016-D 2		10/20/2020	SINKING FUND REDEMPTION	XXX	66,863	66,863	66,863	66,863						66,863				1,267	04/12/2027
40168P-AZ-1	PDFNI 2016-D 3		11/19/2020	SINKING FUND REDEMPTION	XXX	55,306	55,306	55,306	55,306						55,306				1,048	04/12/2027
40168P-BA-5	PDFNI 2017-D 4		10/20/2020	SINKING FUND REDEMPTION	XXX	54,654	54,654	54,654	54,654						54,654				1,036	04/12/2027
40168P-BB-3	PDFNI 2017-D 5		10/20/2020	SINKING FUND REDEMPTION	XXX	57,062	57,062	57,062	57,062						57,062				1,082	04/12/2027
40171G-AG-8	GUGG 2019-1A COMBO		12/31/2020	VARIOUS	XXX	30,859,264	30,121,353	30,121,353	30,121,353						30,121,353		737,911	737,911	1,204,188	10/15/2032
76125L-AA-1	REST NY A NOTE		01/23/2020	VARIOUS	XXX	13,024,578	13,024,578	13,024,578	13,024,578						13,024,578				2,839,938	01/07/2022
78711D-AA-5	SAIL 4 SENIOR NOTES		04/10/2020	SINKING FUND REDEMPTION	XXX	4,062,451	4,062,451	4,066,857	4,066,857						4,066,857		(4,405)	(4,405)	80,781	10/31/2025
40168*-AA-2	GUGGENHEIM LOAN SERV CO LLC		12/23/2020	VARIOUS	XXX	411,576	411,576	453,450	413,228		(1,652)		(1,652)		411,576				19,678	07/15/2055
78408Q-AA-4	SAILS-3 LLC 3.0 28JUN27		12/28/2020	PRIOR YEAR INCOME	XXX														174,850	06/26/2028
40166K-AC-5	GPIM HOLDINGS COV LITE TLB		12/31/2020	SINKING FUND REDEMPTION	XXX	559,302	559,302	557,904	558,356		946		946		559,302				14,005	07/22/2023
28299A-FM-5	EFLAND 2016-1 NOTE		12/15/2020	VARIOUS	XXX	5,720,408	5,720,408	5,720,408	5,720,408						5,720,408				207,847	05/15/2030
5599999 - Bonds - Parent, Subsidiaries and Affiliates						58,225,366	57,487,455	57,532,337	57,492,567		(706)		(706)		57,491,861		733,506	733,506	4,642,324	XXX
Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
042688-AA-9	ARPAD SOLAR BORROWER LLC		10/15/2020	SINKING FUND REDEMPTION	XXX	158,581	158,581	158,581	158,581						158,581				7,014	07/15/2034
BANOME-DY-9	GENESIS HEALTHCARE INC		11/02/2020	VARIOUS	XXX	307,866	307,866	307,866	307,866						307,866				6,313	03/06/2023
032657-A*-9	ANALOGIC CORPORATION		12/23/2020	VARIOUS	XXX	4,872,272	4,921,772	4,873,336	4,875,467		18,179		18,179		4,893,646		(21,374)	(21,374)	410,044	06/22/2024
BGH4EK-UT-2	SOLERA LLC FUNDED REVOLVER 1L		12/31/2020	PRIOR YEAR INCOME	XXX														16,014	03/03/2021
89703F-AC-3	TRONAIR PARENT INC 1L TL		06/30/2020	VARIOUS	XXX	2,288,753	2,946,970	2,217,571	2,215,535		2,263		2,263		2,217,798		70,955	70,955	138,871	09/08/2023
02017*-AA-5	ALLTECH INC USD UNSEC TL		05/18/2020	VARIOUS	XXX	36,515,903	36,515,903	36,017,334	36,229,233		192,381		192,381		36,421,614		94,289	94,289	2,899,918	07/09/2023
BGH4XF-K5-5	BORCHERS AMERICAS TL FUNDED REV		01/28/2020	PRIOR YEAR INCOME	XXX														88	01/13/2022
09578E-AB-8	BLUE NILE INC TL 1L		12/31/2020	SINKING FUND REDEMPTION	XXX	209,925	209,925	91,737	91,737						91,737		118,188	118,188	10,509	01/20/2023
BGH4ZO-Q6-8	ILPEA PARENT INC 1L TLB		10/30/2020	VARIOUS	XXX	14,928	14,928	13,990			175		175		14,928				8,141	02/21/2023
86614H-AJ-8	SUMMIT MIDSTREAM PARTNERS TLB 1L		11/17/2020	VARIOUS	XXX	268,823	1,222,150	1,203,132	1,207,481		2,375	901,114	(898,739)		329,193		(39,919)	(39,919)	259,685	05/13/2022
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL CL		12/31/2020	SINKING FUND REDEMPTION	XXX	78,814	78,814	69,414			640		640		78,814				652	04/03/2024
57888@-AC-9	MAVERICK BIDCO INC 1L TL		10/30/2020	SINKING FUND REDEMPTION	XXX	7,637	7,637	7,522	7,586		51		51		7,637				1,704	04/10/2023
BGH50X-GD-7	MAVERICK BIDCO INC 1L REV FUNDED		10/30/2020	SINKING FUND REDEMPTION	XXX	786,667	786,667	786,667	786,667						786,667				384,652	04/28/2023
BGH50X-GM-7	MAVERICK BIDCO INC 1L DDTL FUNDED		04/03/2020	SINKING FUND REDEMPTION	XXX	3,778	3,778	3,778	3,778						3,778				63	04/28/2023
55342*-AA-9	ML CHARLIE ML DELTA 2ND OUT 1L TL		12/01/2020	SINKING FUND REDEMPTION	XXX	50,268	50,268	49,828	50,232		36		36		50,268				1,936	06/20/2024
BGH53Z-JF-1	ELEVATION ACQUISITIONCO REV FUNDED		10/30/2020	SINKING FUND REDEMPTION	XXX	337,500	337,500	337,500	337,500						337,500				11,951	06/26/2022
45252H-AH-5	IMMUCOR INC 1L TLB3 CL		07/02/2020	VARIOUS	XXX	937,556	935,159	925,807	927,805		1,295		1,295		929,100		6,059	6,059	51,354	06/27/2021
BGH544-HY-0	MRI SOFTWARE LLC REV 1L FUNDED		02/10/2020	PRIOR YEAR INCOME	XXX														127	06/30/2023
08948E-AB-3	BIG RIVER STEEL LLC 1L TLB		09/21/2020	VARIOUS	XXX	297,722	297,722	296,233	296,529		530		530		297,059		663	663	19,260	08/15/2023
BGH578-GX-1	RECESS HOLDINGS(PLAYCORE) 1L TL CL		12/31/2020	SINKING FUND REDEMPTION	XXX	3,496	3,496	3,024			45		45		3,496				21	09/30/2024
BGH593-4P-0	WINK HOLDCO(DAVIS VISION) 1L TL CL		02/03/2020	PRIOR YEAR INCOME	XXX														10,041	12/02/2024
63937Y-AE-1	NAVISTAR INC TLB 1L CL		10/30/2020	SINKING FUND REDEMPTION	XXX	7,855	7,855	7,733	5,824		5		5		7,855				142	11/06/2024
00439C-BC-7	ACCURIDE CORPORATION TLB 1L		10/06/2020	SINKING FUND REDEMPTION	XXX	9,084	9,084	7,375	7,375						7,375		1,709	1,709	364	11/17/2023
BGH59L-9T-7	MDVIP LLC 1L TL CL		12/31/2020	SINKING FUND REDEMPTION	XXX	1,726	1,726	1,606			12		12		1,726				30	11/14/2024
BGH5BF-A9-9	VELOCITY HOLDCO III REV FUNDED		11/06/2020	SINKING FUND REDEMPTION	XXX	125,000	125,000	125,000	125,000						125,000				8,232	12/12/2022
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		12/11/2020	SINKING FUND REDEMPTION	XXX	3,069	3,069	2,713			27		27		3,069				58	12/11/2024
BGH5BQ-BF-0	FORTIS SOLUTIONS GROUP 1L TL		12/31/2020	SINKING FUND REDEMPTION	XXX	40,000	40,000	39,500	39,820		180		180		40,000				1,526	12/15/2023

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
BGH5BQ-BU-7	FORTIS SOLUTIONS GROUP 1L REVOLVER		12/31/2020	PRIOR YEAR INCOME	XXX														2,047	12/15/2023
BGH5GY-JJ-2	PELICAN PRODUCTS INC 1L TLB CL		12/31/2020	SINKING FUND REDEMPTION	XXX	12,786	12,786	11,116			140		140		12,786				177	05/01/2025
BGH5KC-XL-4	LYONS MAGNUS (SIERRA) 1L TL CL		12/10/2020	SINKING FUND REDEMPTION	XXX	7,844	7,844	6,791			80		80		7,844				152	11/11/2024
BGH5KQ-JQ-8	ENDURANCE(EIG INVESTORS CORP)1L TL		12/31/2020	VARIOUS	XXX	39,312	39,312	36,698			626		626		39,312				886	02/09/2023
BGH5L5-6Y-0	ELEVATION ACQUISITIONCO LLC 1L TL		12/31/2020	SINKING FUND REDEMPTION	XXX	134,423	134,423	133,079	133,796		626		626		134,423				4,749	06/26/2023
BGH5U2-R1-6	ENTRANS INT LLC 1L TL		12/31/2020	SINKING FUND REDEMPTION	XXX	45,205	45,205	32,630			1,096		1,096		45,205				820	11/02/2024
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		12/23/2020	SINKING FUND REDEMPTION	XXX	9,348,923	9,348,923	9,348,923	8,694,993						9,348,923				163,157	10/24/2023
973149-A*-8	WIND RIVER 1L TL		12/31/2020	SINKING FUND REDEMPTION	XXX	282,353	282,353	278,118	280,644		1,709		1,709		282,353				13,841	06/17/2024
67052*-AA-4	ACETO (ATLAS INTERMEDIATE) 1L TL		12/31/2020	SINKING FUND REDEMPTION	XXX	22,500	22,500	22,349	22,357		143		143		22,500				1,082	04/29/2025
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		12/31/2020	PRIOR YEAR INCOME	XXX														2,072	04/29/2025
72813N-AU-9	PLAYPOWER INC 1L TLB CL		12/30/2020	SINKING FUND REDEMPTION	XXX	41,745	41,745	41,045	39,553		118		118		41,745				1,235	05/07/2026
BGH642-ZB-2	API HOLDINGS III CORP 1L TLB CL		12/31/2020	SINKING FUND REDEMPTION	XXX	3,212	3,212	2,679			33		33		3,212				55	05/11/2026
47232U-AB-0	JEFFERIES FINANCE LLC 1L TL		01/24/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	1,890,500	1,890,500	1,886,267	1,886,267						1,886,267		4,233	4,233	15,380	05/21/2026
BGH64S-JT-4	DREW MARINE 1L TL		12/26/2020	SINKING FUND REDEMPTION	XXX	55,000	55,000	54,175	54,897		103		103		55,000				2,187	06/26/2026
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		12/31/2020	SINKING FUND REDEMPTION	XXX	45,756	45,756	43,472	44,815		191		191		45,756				1,226	07/12/2025
90276D-AB-5	UGI ENERGY SERVICES LLC 1L TLB		12/31/2020	SINKING FUND REDEMPTION	XXX	10,000	10,000	9,950	9,965		35		35		10,000				293	08/07/2026
BGH69B-5Y-0	SEARS OUTLET 1L TL		02/14/2020	SECURITY CALLED BY ISSUER at 100.000	XXX	7,350,000	7,350,000	7,203,000	7,208,782		2,492		2,492		7,211,273		138,727	138,727	268,496	08/23/2023
09622H-AC-5	BLUEFIN HOLDING (BLACK MTN) 1L TL		12/31/2020	SINKING FUND REDEMPTION	XXX	59,816	59,816	59,666	59,616		200		200		59,816				2,216	09/04/2026
08883C-AB-4	SOTHEBYS 1L TLB CL		10/15/2020	SINKING FUND REDEMPTION	XXX	181,674	181,674	178,041	181,202		472		472		181,674				24,097	01/15/2027
89078P-AJ-3	TOPPS COMPANY 1L FIRST OUT TL		12/30/2020	SINKING FUND REDEMPTION	XXX	57,550	57,550	57,237	54,896		153		153		57,550				2,634	10/02/2022
53225@-AA-4	LIFELONG LEARNER (PSI) 1L TLB CL		12/31/2020	SINKING FUND REDEMPTION	XXX	230,242	230,242	227,587	229,069		1,173		1,173		230,242				10,090	10/04/2026
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		06/18/2020	VARIOUS	XXX	3,223,278	3,223,278	3,223,278							3,223,278				30,942	10/20/2025
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL		12/31/2020	SINKING FUND REDEMPTION	XXX	31,957	31,957	31,637	31,776		180		180		31,957				1,453	10/19/2026
BGH6C4-ZZ-6	GRANITE GENERATION LLC 1L TLB CL		12/09/2020	SINKING FUND REDEMPTION	XXX	7,447	7,447	7,075			34		34		7,447				192	11/09/2026
72814C-AE-8	PLAYTIKA 1L TLB CL		11/24/2020	VARIOUS	XXX	1,990,528	1,969,388	1,930,000	1,930,479		5,641		5,641		1,936,119		54,408	54,408	83,000	12/10/2024
BGH6ES-6D-2	DOMINION (BOATS) 1L TL 3RD AMNDMNT		12/31/2020	VARIOUS	XXX	124,208	124,208	123,193	123,616		593		593		124,208				5,245	05/17/2024
BGH6FH-5D-6	ARCLINE FM HOLDINGS LLC 1L TL		12/31/2020	VARIOUS	XXX	80,407	80,407	78,758			653		653		80,407				3,361	01/21/2025
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		12/31/2020	VARIOUS	XXX	20,276	20,276	19,871			132		132		20,276				553	03/02/2026
BGH6H9-CB-8	STANDARDAERO(DYNSTY)1L TLB1 CL		12/31/2020	SINKING FUND REDEMPTION	XXX	1,884	1,884	1,607			23		23		1,884				29	04/06/2026
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		12/31/2020	VARIOUS	XXX	5,935	5,935	5,876			36		36		5,935				262	02/28/2026
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		12/31/2020	SINKING FUND REDEMPTION	XXX	68,256	68,256	67,232			468		468		68,256				2,901	02/28/2026
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		12/31/2020	VARIOUS	XXX	1,271,994	1,271,994	1,182,954			9,553		9,553		1,271,994				16,704	04/24/2025
BGH6MF-RA-4	DELTA AIR LINES 1L TLB		12/31/2020	SINKING FUND REDEMPTION	XXX	32,250	32,250	31,583			247		247		32,250				625	04/28/2023
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		12/31/2020	SINKING FUND REDEMPTION	XXX	87,141	87,141	83,438			338		338		87,141				1,273	06/10/2027
BGH6PL-YH-5	JETBLUE AIRWAYS CORP 1L TLB		12/31/2020	SINKING FUND REDEMPTION	XXX	83,750	83,750	82,081			437		437		83,750				1,845	06/12/2024
BGH6QT-S7-6	WIDEORBIT 1L TL		12/31/2020	SINKING FUND REDEMPTION	XXX	23,597	23,597	23,320			151		151		23,597				833	07/07/2025
BGH6SW-X5-5	SMART START 1L TLB CL		12/12/2020	SINKING FUND REDEMPTION	XXX	5,250	5,250	5,198			11		11		5,250				110	08/12/2027
BGH6VE-2B-2	JEFFERIES FINANCELLC 1L TL REFI CL		12/24/2020	SINKING FUND REDEMPTION	XXX	145,000	145,000	143,550			460		460		145,000				743	09/30/2027
BL1437-38-5	GREEN ENERGY PARTNERS/STONEWALL LL		08/13/2020	SINKING FUND REDEMPTION	XXX	21,664	21,664	21,264	21,626		38		38		21,664				19,176	11/13/2021
C7236#-AA-2	PET HOLDINGS ULC 1L TL	A	10/30/2020	SINKING FUND REDEMPTION	XXX	74,020	74,020	72,911	73,822		199		199		74,020				2,776	06/23/2022
BGH4PR-PX-2	PET HOLDINGS ULC DD1L FUNDED	A	10/05/2020	SINKING FUND REDEMPTION	XXX	35,660	35,660	35,660	35,660						35,660				6,574	07/05/2022
C9413P-AZ-6	VALEANT PHARMACEUTICALS TLB 1L CL	A	12/31/2020	SINKING FUND REDEMPTION	XXX	13,655	13,655	13,109	13,547		109		109		13,655				1,605	06/01/2025
C8000C-AB-9	PWR SOLUTIONS PANTHR USD 1L TLB CL	A	12/31/2020	SINKING FUND REDEMPTION	XXX	91,071	91,071	90,161	90,732		339		339		91,071				3,158	04/30/2026
G4990@-AA-3	JZ CAPITAL PARTNERS US TL 1L	D	12/31/2020	SINKING FUND REDEMPTION	XXX	15,235,779	15,235,779	15,083,421	15,148,805		86,975		86,975		15,235,779				967,145	06/12/2021
G0185#-AA-4	ALLTECH IRELAND EUR TL	B	05/20/2020	SINKING FUND REDEMPTION	XXX	1,669,454	1,866,497	1,601,989	1,699,323		13,328		13,328	(88,410)	1,624,241	45,213		45,213	130,241	07/09/2023
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						91,490,525	93,325,075	91,139,236	85,744,254		347,529	901,114	(553,585)	(88,410)	91,035,427	45,213	427,938	473,151	6,046,348	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						7,213,340,503	7,272,940,001	7,115,830,894	7,079,010,680	23,583	2,753,616	41,400,890	(38,623,691)	(88,410)	7,148,313,889	45,213	81,130,729	81,175,942	216,844,373	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						2,342,612,134	2,333,549,259	2,344,637,807			6,163	312,474	(306,311)		2,344,331,490	93,280	(2,116,426)	(2,023,146)	13,127,906	XXX
8399999 - Bonds - Subtotals - Bonds						9,555,952,637	9,606,489,260	9,460,468,701	7,079,010,680	23,583	2,759,779	41,713,364	(38,930,002)	(88,410)	9,492,645,379	138,493	79,014,303	79,152,796	229,972,279	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
BGH4XD-2R-2	SAFE HARBOR MARINAS LLC		11/03/2020	SINKING FUND REDEMPTION	220,937.000	11,215,230	20.00	4,418,740	4,418,740						4,418,740		6,796,490	6,796,490	180,189	XXX
BGH5D3-MX-8	FOUR SPRINGS CAPITAL TRUST		11/04/2020	SECURITY CALLED BY ISSUER at 31.509	112,500.000	3,544,808	20.00	2,216,250	2,216,250						2,216,250		1,328,558	1,328,558		XXX
BGH5GH-LB-3	LYTX HOLDINGS LLC		03/31/2020	SECURITY CALLED BY ISSUER at 1159.63	24,250.000	28,121,220		24,250,000	24,250,000						24,250,000		3,871,220	3,871,220	6,984,249	XXX
BGH5JU-A9-8	SAFE HARBOR MARINAS LLC		11/03/2020	SINKING FUND REDEMPTION	75,842.000	3,476,295		1,896,050	1,896,050						1,896,050		1,580,245	1,580,245	696,105	XXX
007924-50-9	AEGON NV	D	12/15/2020	PRIOR YEAR INCOME			25.00												73,306	XXX
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						46,357,553	XXX	32,781,040	32,781,040						32,781,040		13,576,513	13,576,513	7,933,849	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
151327-20-2	CENTAUR FUNDING CORP	D	04/21/2020	VARIOUS	24,932.000	24,932,000	1,000.00	24,842,542	24,842,542						24,842,542		89,458	89,458	899,242	XXX
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						24,932,000	XXX	24,842,542	24,842,542						24,842,542		89,458	89,458	899,242	XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						71,289,553	XXX	57,623,582	57,623,582						57,623,582		13,665,971	13,665,971	8,833,091	XXX
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks						2,609,250	XXX	2,500,000							2,500,000		109,250	109,250	11,750	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						73,898,803	XXX	60,123,582	57,623,582						60,123,582		13,775,221	13,775,221	8,844,841	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
866142-40-9	SUMMIT MIDSTREAM PARTNERS LP		12/31/2020	VARIOUS	9,138.000	126,414	XXX	120,896							120,896		5,519	5,519		XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						126,414	XXX	120,896							120,896		5,519	5,519		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
BGH310-KF-3	PILLAR FINANCIAL LLC		10/09/2020	PRIOR YEAR INCOME			XXX												384,818	XXX
BGH5HA-DF-7	TEXGEN POWER LLC		05/28/2020	BANK OF AMERICA	36,720.000	1,147,500	XXX	1,193,400	1,383,885	(190,485)			(190,485)		1,193,400		(45,900)	(45,900)		XXX
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		12/23/2020	SINKING FUND REDEMPTION	704,499.130	704,499	XXX	704,499	675,433						704,499				78,911	XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,851,999	XXX	1,897,899	2,059,318	(190,485)			(190,485)		1,897,899		(45,900)	(45,900)	463,729	XXX
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						1,978,413	XXX	2,018,795	2,059,318	(190,485)			(190,485)		2,018,795		(40,381)	(40,381)	463,729	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						41,400,000	XXX	41,400,000							41,400,000					XXX
9799999 - Common Stocks - Subtotals - Common Stocks						43,378,413	XXX	43,418,795	2,059,318	(190,485)			(190,485)		43,418,795		(40,381)	(40,381)	463,729	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						117,277,216	XXX	103,542,377	59,682,900	(190,485)			(190,485)		103,542,377		13,734,840	13,734,840	9,308,570	XXX
9999999 Totals						9,673,229,853	XXX	9,564,011,078	7,138,693,580	(166,902)	2,759,779	41,713,364	(39,120,487)	(88,410)	9,596,187,756	138,493	92,749,143	92,887,636	239,280,849	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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
3130AH-UP-6	FHLB 3.00 01/40-07/20 (A)		01/03/2020	JVB FINANCIAL	07/10/2020	SECURITY CALLED at 100.0	19,590,000	19,585,103	19,590,000	19,585,193		90		90			4,807	4,807	293,850	
3130AH-W8-2	FHLB 3.07 01/45-04/20 (A)		01/16/2020	JVB FINANCIAL	05/13/2020	SECURITY CALLED at 100.0	3,000,000	2,997,000	3,000,000	2,997,026		26		26			2,974	2,974	29,677	
3130AH-XF-5	FHLB 3.0 01/40-07/20 (A)		01/16/2020	CITIGROUP GLOBAL MARKETS	07/30/2020	SECURITY CALLED at 100.0	10,000,000	10,000,000	10,000,000	10,000,000									150,000	
3130AH-XW-8	FHLB 3.0 01/40-04/20 (A)		01/21/2020	TD SECURITIES LLC	04/29/2020	VARIOUS	5,500,000	5,500,000	5,500,000	5,500,000									42,167	
3130AH-ZK-2	FHLB 2.87 02/40-02/21 (A)		02/12/2020	BREAN CAPITAL LLC	05/01/2020	JVB FINANCIAL	2,595,000	2,590,459	2,621,780	2,590,503		45		45		31,277	31,277	31,277	18,826	2,069
3130AJ-2B-4	FHLB 2.79 02/37-02/21		02/12/2020	JVB FINANCIAL	03/26/2020	FHN	6,105,000	6,094,316	6,095,843	6,094,359		43		43		1,484	1,484	1,484	14,667	
3130AJ-3D-9	FHLB 2.82 02/40-02/21 (A)		02/12/2020	CITIGROUP GLOBAL MARKETS	04/01/2020	NOMURA INC	18,945,000	18,888,165	18,945,000	18,888,414		249		249		56,586	56,586	56,586	62,329	
3130AJ-3W-7	FHLB 2.85 02/37-08/20 (A)		02/12/2020	DEUTSCHE BANK SECURITIES INC	08/11/2020	VARIOUS	21,250,000	21,239,375	21,240,625	21,239,468		93		93		1,157	1,157	1,157	108,359	3,365
3130AJ-3Z-0	FHLB 2.84 02/40-02/21 (A)		02/12/2020	WELLS FARGO	05/01/2020	VINING SPARKS	2,500,000	2,494,375	2,527,193	2,494,416		41		41		32,777	32,777	32,777	13,806	
3130AJ-4J-5	FHLB 2.72 02/35-02/21 (A)		02/12/2020	JPMORGAN SECURITIES INC	04/03/2020	JVB FINANCIAL	4,340,000	4,333,490	4,366,257	4,333,529		39		39		32,728	32,728	32,728	13,116	
3130AJ-5N-5	FHLB 2.55 02/33-08/21 (A)		02/12/2020	BREAN CAPITAL LLC	04/02/2020	FHN	20,000,000	20,000,000	20,025,000	20,000,000						25,000	25,000	25,000	63,750	
3130AJ-6W-4	FHLB 2.70 02/37-02/21 (QB)		02/14/2020	FHN	04/01/2020	DEUTSCHE BANK SECURITIES INC	6,000,000	6,000,000	6,000,000	6,000,000									17,288	
3130AJ-6Z-7	FHLB 2.67 02/35-08/20 (A)		02/18/2020	JVB FINANCIAL	04/03/2020	PIERPONT SECURITIES LLC	20,000,000	19,975,000	20,000,000	19,975,152		152		152		24,848	24,848	24,848	59,333	
3130AJ-AV-1	FHLB 2.52 03/35-09/20 (A)		02/25/2020	VARIOUS	09/02/2020	VARIOUS	48,120,000	48,083,910	48,095,850	48,084,325		415		415		11,525	11,525	11,525	252,112	
3130AJ-AW-9	FHLB 2.68 03/40-09/20 (A)		02/25/2020	CITIGROUP GLOBAL MARKETS	04/15/2020	VARIOUS	25,000,000	24,970,000	24,975,000	24,970,124		124		124		4,876	4,876	4,876	72,554	
3130AJ-B2-4	FHLB 2.59 03/40-03/21 (A)		02/25/2020	VARIOUS	05/01/2020	VARIOUS	60,000,000	59,925,000	60,090,000	59,925,361		361		361		164,639	164,639	164,639	196,997	
3130AJ-CK-3	FHLB 2.375 03/35-06/20 (A)		03/03/2020	DEUTSCHE BANK SECURITIES INC	04/28/2020	DEUTSCHE BANK SECURITIES INC	50,000,000	50,000,000	50,000,000	50,000,000									155,035	
3130AJ-CP-2	FHLB 2.58 03/45-06/20 (A)		03/03/2020	WELLS FARGO	05/01/2020	STIFEL NICOLAUS	2,000,000	2,000,000	2,001,000	2,000,000						1,000	1,000	1,000	7,740	
3130AJ-D7-1	FHLB 2.22 03/35-03/21 (A)		03/06/2020	VARIOUS	04/29/2020	FHN	109,210,000	109,210,000	109,242,763	109,210,000						32,763	32,763	32,763	202,039	
3130AJ-D8-9	FHLB 2.35 03/37-09/20 (A)		03/12/2020	VARIOUS	05/01/2020	VARIOUS	93,500,000	93,500,000	93,459,288	93,500,000						(40,713)	(40,713)	(40,713)	208,892	
3130AJ-D9-7	FHLB 2.34 03/40-03/21 (A)		03/05/2020	CITIGROUP GLOBAL MARKETS	04/29/2020	CITIGROUP GLOBAL MARKETS	21,000,000	20,989,500	20,989,500	20,989,539		39		39		(39)	(39)	(39)	46,410	
3130AJ-EM-7	FHLB 2.49 03/40-06/20		03/12/2020	WELLS FARGO	05/01/2020	JPMORGAN SECURITIES INC	13,250,000	13,233,438	13,250,000	13,233,505		68		68		16,495	16,495	16,495	34,825	
3133EL-LP-7	FFCB 2.53 02/32-02/21 (A)		02/12/2020	WELLS FARGO	03/27/2020	DEUTSCHE BANK SECURITIES INC	20,000,000	19,975,000	19,985,000	19,975,260		260		260		9,740	9,740	9,740	80,117	12,650
3133EL-LQ-5	FFCB 2.65 08/32-05/20 (A)		02/12/2020	TD SECURITIES LLC	04/15/2020	TD SECURITIES LLC	20,000,000	19,980,000	20,012,000	19,980,268		268		268		31,732	31,732	31,732	106,000	13,250
3133EL-NC-4	FFCB 2.86 02/40-02/21 (A)		02/12/2020	VARIOUS	04/01/2020	NOMURA INC	18,450,000	18,431,550	18,450,000	18,431,630		80		80		18,370	18,370	18,370	61,562	
3134GV-5K-0	FHLMC 2.22 07/40-01/21 (QB)		07/01/2020	VARIOUS	09/21/2020	FHN	60,000,000	60,000,000	60,150,000	60,000,000						150,000	150,000	150,000	255,300	
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (QB)		07/07/2020	CITIGROUP GLOBAL MARKETS	09/21/2020	DEUTSCHE BANK SECURITIES INC	25,000,000	25,000,000	25,037,500	25,000,000						37,500	37,500	37,500	103,021	
912828-6T-2	T 2.375 05/15/29		03/09/2020	VARIOUS	06/04/2020	VARIOUS	2,170,000	2,456,185	2,494,013	2,450,108		(6,077)		(6,077)		43,905	43,905	26,029	15,785	
912828-ZF-0	T 0.5 03/31/2025		03/27/2020	WELLS FARGO	04/08/2020	RBC DAIN RAUSCHER	1,500,000	1,504,805	1,503,574	1,504,781		(23)		(23)		(1,207)	(1,207)		184	
0599999 - Bonds - U.S. Governments							709,025,000	708,956,671	709,647,186	708,952,961		(3,707)		(3,707)			694,224	694,224	2,695,985	47,119
Bonds - All Other Governments																				
71647N-BG-3	PETBRA 6 3/4 06/03/50	D	09/02/2020	MORGAN STANLEY & CO. INTERNATI	09/08/2020	VARIOUS	3,150,000	3,614,625	3,527,175	3,614,549		(76)		(76)			(87,374)	(87,374)	57,291	53,747
80413T-AU-3	SAUDI ARABIA (KINGDOM OF)	D	09/22/2020	VARIOUS	12/01/2020	VARIOUS	7,795,000	9,648,545	9,955,125	9,644,499		(4,046)		(4,046)			310,626	310,626	213,613	142,500
1099999 - Bonds - All Other Governments							10,945,000	13,263,170	13,482,300	13,259,048		(4,122)		(4,122)			223,252	223,252	270,904	196,247
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
04048R-AA-4	AZ UNIV-VAR-RF-A		10/26/2020	WELLS FARGO	11/19/2020	WELLS FARGO	11,840,000	11,840,000	11,840,000	11,840,000									1,760	799
040588-ZA-6	ARIZONA ST CTFS PARTN		03/17/2020	BARCLAYS CAPITAL INC	04/01/2020	SECURITY CALLED at 100.0	2,750,000	2,750,000	2,750,000	2,750,000									68,750	63,785
072024-VZ-2	BAY AREA CA TOLL AUTH TOLL BRI		10/26/2020	GOLDMAN SACHS & CO	12/16/2020	GOLDMAN SACHS & CO	9,440,000	9,440,000	9,440,000	9,440,000									651	596
072024-WC-2	BAY AREA CA TOLL AUTH TOLL BRI		10/21/2020	JPMORGAN SECURITIES INC	11/16/2020	JPMORGAN SECURITIES INC	15,750,000	15,750,000	15,750,000	15,750,000									1,519	602
13033F-3T-5	CALIFORNIA ST HLTH FACS FING AUTH		10/27/2020	MORGAN STANLEY	11/19/2020	MORGAN STANLEY	11,450,000	11,450,000	11,450,000	11,450,000									1,783	885
13063A-6B-5	CA G.O. WFRN		03/23/2020	BANK OF AMERICA	05/06/2020	BANK OF AMERICA	11,845,000	11,845,000	11,845,000	11,845,000									35,418	13,373
13063A-6E-9	CA GO WFRN		03/23/2020	MORGAN STANLEY	05/12/2020	MORGAN STANLEY	15,330,000	15,330,000	15,330,000	15,330,000									44,486	16,989
167593-U2-6	CHICAGO ILL O HARE INTL ARPT R		09/25/2020	JEFFERIES & COMPANY INC	12/14/2020	CITIGROUP GLOBAL MARKETS INC	2,000,000	2,000,000	2,018,580	2,000,000						18,580	18,580	18,580	11,523	
196632-BH-5	CSPUTL 11/1/2036		10/27/2020	JPMORGAN SECURITIES INC	11/24/2020	JPMORGAN SECURITIES INC	38,765,000	38,765,000	38,765,000	38,765,000									9,215	3,347
3136AS-6F-8	FNR 2016-52 ZC		01/30/2020	WELLS FARGO	08/31/2020	VARIOUS	3,132,177	3,108,686	3,132,177	3,132,177		23,491		23,491					28,246	783
3136AT-3C-6	FNR 2016-75 ZP		01/30/2020	WELLS FARGO	05/26/2020	VARIOUS	3,769,562	3,743,769	3,773,686	3,747,033		3,264		3,264		26,653	26,653	26,653	33,837	938
3136AT-K9-4	FNR 2016-72 ZG		01/30/2020	WELLS FARGO	05/26/2020	VARIOUS	3,224,072	3,197,877	3,223,982	3,198,781		904		904		25,201	25,201	25,201	31,087	806
3136B9-GE-1	FNR 2020-24 BZ		03/10/2020	PERFORMANCE TRUST CAPITAL PARTNERS, LLC	05/26/2020	VARIOUS	14,790,154	14,790,154	14,817,447	14,790,154						27,293	27,293	27,293	96,838	36,975
3136B9-JY-4	FNR 2020-20 CZ		03/12/2020	WELLS FARGO	05/26/2020	VARIOUS	9,000,000	8,932,500	8,978,216	8,934,780		2,280		2,280		43,436	43,436	43,436	48,831	18,750
3137BR-ZH-1	FHR 4615 TZ		01/30/2020	WELLS FARGO	11/27/2020	VARIOUS	1,319,218	1,309,324	1,319,219	1,319,219		9,894		9,894					10,481	330
31418D-KQ-4	FN MA3902		01/09/2020	BARCLAYS CAPITAL INC	04/13/2020	VARIOUS	747,659	741,819	777,422	741,923		104		104		35,500	35,500	35,500	5,375	675
31418D-LS-9	FN MA3936		01/09/2020	BARCLAYS CAPITAL INC	04/13/2020	VARIOUS	750,000	744,170	779,927	744,260		90		90		35,667	35,667	35,667	5,396	677
34153Q-QP-4	FLORIDA ST BRD ED PUB ED		03/12/2020	BARCLAYS CAPITAL INC	03/13/2020	BARCLAYS CAPITAL INC	3,125,000	3,909,781	3,951,563	3,909,630		(151)		(151)		41,932	41,932	41,932	46,007	45,573
38382C-XK-2	GNR 2020-18 MZ		01/29/2020	PNC	10/20/2020	MBS PAYDOWN	4,003,302	3,975,803	4,003,303	4,003,303		27,500		27,500					69,786	9,000
38382D-W8-8	GNR 2020-36 UZ		03/04/2020	BANK OF MONTREAL	05/18/2020	VARIOUS	6,100,338	6,073,761	6,081,275	6,073,706		(55)		(55)		7,569	7,569	7,569	33,812	12,656
45200F-CB-3	ILLINOIS ST FIN AUTH REVENUE		03/20/2020	JPMORGAN SECURITIES INC	03/26/2020	JPMORGAN SECURITIES INC	15,000,000	15,000,000	15,000,000	15,000,000									23,578	13,475

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
544495-UH-5	LOS ANGELES CALIF WTR PWR REV		03/23/2020	WELLS FARGO	07/01/2020	SECURITY CALLED at 100.0	10,000,000	10,000,000	10,000,000	10,000,000									308,300	143,873
544525-YL-6	LOS ANGELES CA DEPT OF WTR & P		09/16/2020	WELLS FARGO	11/17/2020	WELLS FARGO	12,230,000	12,230,000	12,230,000	12,230,000									1,674	217
574193-NL-8	MARYLAND ST		03/12/2020	VARIOUS	03/13/2020	JPMORGAN SECURITIES INC	7,665,000	9,173,558	9,394,377	9,173,141		(417)		(417)			221,237	221,237	2,129	1,065
574193-SK-5	MARYLAND ST		03/12/2020	MORGAN STANLEY	03/13/2020	BANK OF AMERICA	7,000,000	8,966,300	8,988,350	8,966,300							22,050	22,050		
575579-E7-8	MASSACHUSETTS ST BAY TRANSPRTN AUT		03/23/2020	GOLDMAN SACHS & CO	05/06/2020	GOLDMAN SACHS & CO	18,410,000	18,410,000	18,410,000	18,410,000									86,975	49,799
575827-R4-4	MA G.O. WFRN		03/23/2020	BANK OF AMERICA	05/06/2020	BANK OF AMERICA	64,595,000	64,595,000	64,595,000	64,595,000									214,787	97,278
576049-4U-1	MA MASS WATER WFRN		03/23/2020	MORGAN STANLEY	05/12/2020	MORGAN STANLEY	7,580,000	7,580,000	7,580,000	7,580,000									24,519	9,297
576051-BY-1	MASSACHUSETTS ST WTR RESOURCES		03/20/2020	CITIGROUP GLOBAL MARKETS	05/06/2020	CITIGROUP GLOBAL MARKETS	17,765,000	17,765,000	17,765,000	17,765,000									57,100	27,448
592646-X2-4	MET WASHINGTON DC ARPTS AUTH A		10/27/2020	BARCLAYS CAPITAL INC	11/19/2020	BARCLAYS CAPITAL INC	8,545,000	8,545,000	8,545,000	8,545,000									1,317	686
592663-XH-6	MET WTR DIST OF STHRN CALIFORN		03/19/2020	CITIGROUP GLOBAL MARKETS	03/31/2020	CITIGROUP GLOBAL MARKETS	14,850,000	14,850,000	14,850,000	14,850,000									13,673	12,237
64966F-A8-7	NY NYC DFRN		09/22/2020	TD SECURITIES LLC	12/16/2020	TD SECURITIES LLC	8,810,000	8,810,000	8,810,000	8,810,000									1,815	376
64966G-4Q-2	NYC 0.8 4/1/2035		03/18/2020	BANK OF AMERICA	03/31/2020	BANK OF AMERICA	8,850,000	8,850,000	8,850,000	8,850,000									20,684	7,114
64966H-XT-2	NY NYC WFRN		10/21/2020	BARCLAYS CAPITAL INC	11/19/2020	BARCLAYS CAPITAL INC	54,460,000	54,460,000	54,460,000	54,460,000									88,717	23,129
64966J-B4-7	NEW YORK NY		03/20/2020	CITIGROUP GLOBAL MARKETS	05/06/2020	CITIGROUP GLOBAL MARKETS	8,845,000	8,845,000	8,845,000	8,845,000									28,053	11,283
64966J-E7-7	NEW YORK NY		07/13/2020	GOLDMAN SACHS & CO	11/17/2020	GOLDMAN SACHS & CO	5,600,000	5,600,000	5,600,000	5,600,000									1,847	92
64966L-U2-5	NEW YORK NY		03/19/2020	JPMORGAN SECURITIES INC	03/31/2020	JPMORGAN SECURITIES INC	5,510,000	5,510,000	5,510,000	5,510,000									9,793	4,155
64966M-FY-0	NY NYC GO WFRN		03/20/2020	CITIGROUP GLOBAL MARKETS	05/06/2020	CITIGROUP GLOBAL MARKETS	12,380,000	12,380,000	12,380,000	12,380,000									40,523	15,793
64966Q-DZ-0	NEW YORK NY		03/23/2020	CITIGROUP GLOBAL MARKETS	05/06/2020	CITIGROUP GLOBAL MARKETS	77,560,000	77,560,000	77,560,000	77,560,000									239,911	119,158
64970K-RN-9	NEW YORK NY CITY MUN WTR FIN AUTH		03/24/2020	JPMORGAN SECURITIES INC	05/06/2020	JPMORGAN SECURITIES INC	11,090,000	11,090,000	11,090,000	11,090,000									28,119	8,575
64971P-KR-5	NEW YORK N Y CITY INDL DEV AGY		09/24/2020	GOLDMAN SACHS & CO	12/14/2020	MABD	835,000	835,000	840,603	835,000							5,603	5,603	5,173	
64971Q-YJ-6	NEW YORK CITY NY TRANSITIONAL		05/20/2020	US BANCORP INVESTMENTS, INC	07/07/2020	US BANCORP INVESTMENTS, INC	5,000,000	5,000,000	5,000,000	5,000,000									1,260	458
64971Q-ZA-4	NY NYC TFA DFRN		03/19/2020	JPMORGAN SECURITIES INC	03/31/2020	JPMORGAN SECURITIES INC	9,640,000	9,640,000	9,640,000	9,640,000									17,133	7,270
64971W-US-7	NY NYC TFA DFRN		03/18/2020	BANK OF AMERICA	03/31/2020	BANK OF AMERICA	8,780,000	8,780,000	8,780,000	8,780,000									20,520	7,058
64971X-HV-3	NEW YORK CITY NY TRANSITIONAL		07/14/2020	US BANCORP INVESTMENTS, INC	11/17/2020	US BANCORP INVESTMENTS, INC	5,700,000	5,700,000	5,700,000	5,700,000									1,992	142
64972F-K6-2	NY NYC WATER WFRN		05/20/2020	BARCLAYS CAPITAL INC	11/12/2020	BARCLAYS CAPITAL INC	63,055,000	63,055,000	63,055,000	63,055,000									207,129	25,639
64972F-PL-4	NY NYC WATER DFRN		03/18/2020	BANK OF AMERICA	03/31/2020	BANK OF AMERICA	7,370,000	7,370,000	7,370,000	7,370,000									13,536	2,235
64983M-4P-0	NY CITY UNIV WFRN		03/23/2020	BANK OF AMERICA	05/06/2020	BANK OF AMERICA	7,320,000	7,320,000	7,320,000	7,320,000									24,412	9,000
64986U-2U-0	NEW YORK ST HSG FIN AGY REVENUE		07/15/2020	MORGAN STANLEY	11/24/2020	MORGAN STANLEY	10,000,000	10,000,000	10,000,000	10,000,000									4,934	306
649883-VR-3	NEW YORK ST MTGE AGY HOMEOWNER		03/20/2020	LOOP CAPITAL MARKETS	05/06/2020	LOOP CAPITAL MARKETS	37,190,000	37,190,000	37,190,000	37,190,000									306,718	242,489
649903-2J-9	NEW YORK ST DORM AUTH REVENUES		03/20/2020	BARCLAYS CAPITAL INC	05/06/2020	BARCLAYS CAPITAL INC	12,085,000	12,085,000	12,085,000	12,085,000									39,270	18,137
64990F-MQ-4	NY ST PIT WFRN		03/24/2020	JPMORGAN SECURITIES INC	05/06/2020	JPMORGAN SECURITIES INC	61,000,000	61,000,000	61,000,000	61,000,000									153,817	51,477
650035-KP-2	NY ST UDC WFRN		03/23/2020	JPMORGAN SECURITIES INC	05/06/2020	JPMORGAN SECURITIES INC	14,620,000	14,620,000	14,620,000	14,620,000									43,249	16,338
650035-MG-0	NY NYS PITS WFRN		05/20/2020	GOLDMAN SACHS & CO	07/07/2020	GOLDMAN SACHS & CO	13,100,000	13,100,000	13,100,000	13,100,000									16,357	1,936
650035-MH-8	NY ST PIT WFRN		03/23/2020	CITIGROUP GLOBAL MARKETS	05/06/2020	CITIGROUP GLOBAL MARKETS	5,090,000	5,090,000	5,090,000	5,090,000									14,516	6,175
66285W-B2-1	NORTH TEX TWY AUTH REV		10/02/2020	BTIG, LLC	10/07/2020	CITIGROUP GLOBAL MARKETS INC	825,000	825,000	827,945	825,000							2,945	2,945		
677561-LC-4	OHIO ST HOSP FAC REVENUE		07/16/2020	CITIGROUP GLOBAL MARKETS	11/16/2020	CITIGROUP GLOBAL MARKETS	10,000,000	10,000,000	10,000,000	10,000,000									4,817	552
677632-E7-2	OHIO ST UNIV		10/26/2020	JPMORGAN SECURITIES INC	12/16/2020	JPMORGAN SECURITIES INC	1,225,000	1,225,000	1,225,000	1,225,000									158	68
677632-E8-0	OHIO ST UNIV		07/15/2020	JPMORGAN SECURITIES INC	11/16/2020	JPMORGAN SECURITIES INC	6,525,000	6,525,000	6,525,000	6,525,000									3,087	175
797356-AT-9	CA SAN DIEGO USD 2020		03/12/2020	JPMORGAN SECURITIES INC	03/30/2020	JPMORGAN SECURITIES INC	3,000,000	3,000,000	3,024,900	3,000,000							24,900	24,900	1,104	
797400-FF-0	CA SAN DIEGO TRANSPORTATION WFRN		10/21/2020	BARCLAYS CAPITAL INC	12/16/2020	BARCLAYS CAPITAL INC	14,950,000	14,950,000	14,950,000	14,950,000									12,030	5,786
797400-FG-8	CA SAN DIEGO REG TRANS WFRN		03/20/2020	GOLDMAN SACHS & CO	05/06/2020	GOLDMAN SACHS & CO	27,270,000	27,270,000	27,270,000	27,270,000									86,795	25,499
797400-FH-6	CA SAN DIEGO TRANS WFRN		03/23/2020	JPMORGAN SECURITIES INC	05/07/2020	JPMORGAN SECURITIES INC	26,920,000	26,920,000	26,920,000	26,920,000									68,013	29,502
797400-FJ-2	SDGTRN VAR 4/1/2038		03/20/2020	STIFEL NICOLAUS	05/06/2020	STIFEL NICOLAUS	24,345,000	24,345,000	24,345,000	24,345,000									79,108	30,331
79773K-BV-5	SAN FRANCISCO CALIF CITY & CNT		11/20/2020	RBCMK	12/14/2020	MABD	1,000,000	1,000,000	1,003,610	1,000,000							3,610	3,610	685	
882723-H5-1	TX G.O. WFRN		03/23/2020	TD SECURITIES LLC	12/01/2020	VARIOUS	27,750,000	27,750,000	27,750,000	27,750,000									115,012	35,112
882723-H6-9	TX G.O. WFRN		03/23/2020	TD SECURITIES LLC	12/01/2020	VARIOUS	44,140,000	44,140,000	44,140,000	44,140,000									181,675	57,682
882723-H7-7	TX G.O. WFRN		03/23/2020	TD SECURITIES LLC	12/01/2020	VARIOUS	8,260,000	8,260,000	8,260,000	8,260,000									34,279	10,451
882723-H8-5	TX G.O. WFRN		03/23/2020	TD SECURITIES LLC	12/01/2020	VARIOUS	8,795,000	8,795,000	8,795,000	8,795,000									36,503	11,128
882724-LX-3	TX STATE OF TEXAS GO WFRN		03/24/2020	JPMORGAN SECURITIES INC	12/01/2020	VARIOUS	18,705,000	18,705,000	18,705,000	18,705,000									72,954	23,949
882854-Q7-0	TEXAS WATER DEV BRD		03/12/2020	CITIGROUP GLOBAL MARKETS	03/26/2020	BANK OF AMERICA	4,000,000	4,802,080	4,867,760	4,801,556		(524)		(524)			66,204	66,204	91,667	83,889
89602R-FX-8	TRIBOROUGH BRIDGE & TUNNEL AUT		03/20/2020	BARCLAYS CAPITAL INC	05/06/2020	BARCLAYS CAPITAL INC	30,590,000	30,590,000	30,590,000	30,590,000									102,617	33,451
91417K-4Y-4	UNIV OF COLORADO CO ENTERPRISE		07/15/2020	TD SECURITIES LLC	11/18/2020	TD SECURITIES LLC	13,000,000	13,000,000	13,000,000	13,000,000									5,449	416
914437-QB-7	MA UNIV MASS BUILD WFRN		03/24/2020	WELLS FARGO	11/12/2020	VARIOUS	52,275,000	52,275,000	52,275,000	52,275,000									353,212	256,969
914440-HE-5	UNIV OF MASSACHUSETTS MA BLDG		03/20/2020	BARCLAYS CAPITAL INC	05/06/2020	VARIOUS	4,110,000	4,110,000	4,110,000	4,110,000									28,147	20,435
915115-3W-7	UNIV TX-SYS-A		11/13/2020	GOLDMAN SACHS & CO	12/16/2020	GOLDMAN SACHS & CO	44,050,000	44,050,000	44,050,000	44,050,000									3,041	1,926
915137-U3-5	UNIV OF TEXAS TX		10/21/2020	WELLS FARGO	11/18/2020	WELLS FARGO	24,500,000	24,500,000	24,500,000	24,500,000									2,858	1,192
915217-WM-1	UNIVERSITY VA UNIV REVS		03/12/2020	BARCLAYS CAPITAL INC	03/26/2020	BANK OF AMERICA	1,000,000	1,147,960	1,202,360	1,147,755		(205)		(205)			54,605	54,605	24,861	22,917
92812V-F5-0	VIRGINIA ST HSG DEV AUTH		07/09/2020	WELLS FARGO SECURITIES LLC	10/06/2020	RAYJM	575,000	583,890	575,000								8,890	8,890	3,667	
928172-ME-2	VASFAC VAR 08/01/2025		03/20/2020	GOLDMAN SACHS & CO	04/23/2020	SECURITY CALLED at 100.0	20,000,000	20,000,000	20,000,000	20,000,000									66,989	15,661
97705M-PZ-2	WISCONSIN ST		03/12/2020	BARCLAYS CAPITAL INC	03/17/2020	PIPER JAFFRAY INC	2,045,000	2,572,692	2,578,684	2,572,409		(283)		(283)			6,275	6,275	10,793	9,941
BGH6HN-2R-3	STRU BMOC-6724 UZ		02/12/2020	BANK OF MONTREAL	09/01/2020	VARIOUS	9,000,000	8,966,250	9,000,000	9,000,000		33,750		33,750					138,873	20,250
BGH6KE-UA-5	FR RE6048		03/12/2020	BANK OF AMERICA	03/18/2020	BANK OF AMERICA	56,070,000	55,991,152	56,508,047	55,991,152							516,895	516,895	54,513	54,513
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							1,291,586,482	1,296,992,636	1,298,287,323	1,297,092,279		99,642		99,642			1,195,045	1,195,045	4,231,238	1,913,044

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00206R-DT-6	AT&T INC		05/01/2020	GOLDMAN SACHS & CO	05/22/2020	JNUS	950,000	1,252,528	1,233,385	1,252,322		(206)		(206)			(18,937)	(18,937)	12,936	9,627
02209S-AQ-6	ALTRIA GROUP INC		05/01/2020	JNUS	06/02/2020	WELLS FARGO SECURITIES LLC	980,000	1,016,734	1,043,582	1,016,644		(90)		(90)			26,939	26,939	15,170	11,118
02209S-BE-2	ALTRIA GROUP INC		04/29/2020	SAFI	06/01/2020	CITIGROUP GLOBAL MARKETS INC	385,000	468,607	470,177	468,339		(267)		(267)			1,838	1,838	6,761	4,776
032654-AS-4	ANALOG DEVICES INC		04/06/2020	JPMORGAN SECURITIES INC	06/30/2020	MORGAN STANLEY	150,000	149,244	162,510	149,277		33		33			13,233	13,233	1,033	
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		04/29/2020	WELLS FARGO SECURITIES LLC	05/21/2020	GOLDMAN SACHS & CO	790,000	1,003,395	1,004,248	1,003,131		(264)		(264)			1,117	1,117	14,980	11,936
035240-AP-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		05/01/2020	RBCMK	05/22/2020	RBCMK	315,000	355,915	356,076	355,889		(27)		(27)			187	187	1,746	831
037411-AW-5	APACHE CORPORATION		01/16/2020	BARCLAYS CAPITAL INC	10/28/2020	BANK OF AMERICA	550,000	575,460	505,417	262,735		(250)	312,474	(312,724)			242,682	242,682	32,647	10,908
038522-AQ-1	ARAMARK SERVICES INC		04/15/2020	MABD	06/17/2020	RBCMK	250,000	243,825	250,000	243,948		123		123			6,052	6,052	4,792	2,639
038522-AR-9	ARAMARK SERVICES INC		04/27/2020	VARIOUS	09/14/2020	JPMORGAN SECURITIES INC	500,000	502,763	524,005	502,525		(237)		(237)			21,480	21,480	12,307	151
039482-AA-2	ARCHER-DANIELS-MIDLAND CO		03/25/2020	CITIGROUP GLOBAL MARKETS	05/21/2020	JANE	590,000	582,985	630,799	583,200		215		215			47,599	47,599	2,659	
05526D-BD-6	BAT CAPITAL CORP		04/29/2020	CREDIT SUISSE FIRST BOSTON	06/01/2020	CITIGROUP GLOBAL MARKETS INC	970,000	1,005,046	1,025,193	1,004,937		(109)		(109)			20,256	20,256	12,775	8,990
05526D-BU-8	BAT CAPITAL CORP		09/22/2020	DEUTSCHE BANK SECURITIES INC	10/14/2020	JPMORGAN SECURITIES INC	9,500,000	9,500,000	9,494,780	9,500,000							(5,220)	(5,220)	21,857	
056059-AJ-7	BXCMT 18-IND		04/17/2020	CREDIT SUISSE FIRST BOSTON	05/22/2020	JPMORGAN SECURITIES INC	700,000	663,250	679,980	664,061		811		811			15,919	15,919	1,416	223
06406R-AN-7	BANK OF NEW YORK MELLON CORP/THE		04/17/2020	GOLDMAN SACHS & CO	04/30/2020	GOLDMAN SACHS & CO	620,000	619,764	629,021	619,766		1		1			9,255	9,255	276	
06540W-BE-2	BANK 19-BN19		04/22/2020	BRMU	05/22/2020	MORGAN STANLEY & CO LLC	550,000	575,438	580,085	575,298		(139)		(139)			4,787	4,787	2,948	1,211
071813-BV-0	BAXTER INTERNATIONAL INC		03/24/2020	JPMORGAN SECURITIES INC	06/11/2020	CITIGROUP GLOBAL MARKETS	590,000	589,150	664,092	589,178		28		28			74,914	74,914	4,855	
07274N-BH-5	BAYER US FINANCE II LLC		04/29/2020	VARIOUS	05/26/2020	RBCMK	925,000	1,026,544	1,032,023	1,026,499		(45)		(45)			5,523	5,523	16,062	12,540
081437-AT-2	BEMIS COMPANY INC		06/12/2020	VARIOUS	10/08/2020	DEUTSCHE BANK SECURITIES INC	140,000	140,181	148,627	140,176		(5)		(5)			8,451	8,451	1,166	
084423-AU-6	WR BERKLEY CORPORATION		05/05/2020	CREDIT SUISSE FIRST BOSTON	10/08/2020	SUSQUEHANNA FINANCIAL GROUP	50,000	49,758	58,444	49,759		2		2			8,684	8,684	839	
084664-CU-3	BERKSHIRE HATHAWAY FINANCE CORP		03/04/2020	WELLS FARGO	05/21/2020	JANE	620,000	619,380	628,816	619,392		12		12			9,425	9,425	2,358	
10112R-BD-5	BOSTON PROPERTIES LP		05/01/2020	BTIG, LLC	05/20/2020	JNUS	985,000	983,523	1,004,897	983,528		6		6			21,369	21,369	1,512	
11135F-AR-2	BROADCOM INC		05/05/2020	WELLS FARGO SECURITIES LLC	06/03/2020	RBCMK	2,000,000	1,997,480	2,144,360	1,997,492		12		12			146,868	146,868	6,450	
123262-AN-7	BJETS 2018-1 A		06/26/2020	DIRECT	11/16/2020	MBS PAYDOWN	17,947,720	18,050,533	17,947,721	17,947,721		(102,812)		(102,812)					438,946	23,773
126307-AZ-0	CSC HOLDINGS LLC		05/04/2020	BTIG, LLC	05/29/2020	JPMORGAN SECURITIES INC	1,500,000	1,635,000	1,655,940	1,634,157		(843)		(843)			21,783	21,783	32,771	25,729
133131-AZ-5	CAMDEN PROPERTY TRUST		04/16/2020	VARIOUS	06/30/2020	VARIOUS	320,000	319,773	341,521	319,773							21,748	21,748	1,527	
150191-AJ-3	CEDAR FAIR LP/CANADA WONDERLAND CO		04/07/2020	VARIOUS	10/19/2020	VARIOUS	3,173,000	2,845,436	3,100,241	2,880,329		34,894		34,894			219,912	219,912	146,023	59,162
161175-BN-3	CHARTER COMMUNICATIONS OPERATING L		05/01/2020	VARIOUS	06/01/2020	CITIGROUP GLOBAL MARKETS INC	645,000	815,038	800,832	814,773		(265)		(265)			(13,941)	(13,941)	6,387	3,353
166764-BX-7	CHEVRON CORP		05/07/2020	JPMORGAN SECURITIES INC	06/30/2020	VARIOUS	780,000	780,000	808,951	780,000							28,951	28,951	1,733	
172967-MG-3	CITIGROUP INC		04/17/2020	CITIGROUP GLOBAL MARKETS INC	06/05/2020	BANK OF NEW YORK	250,000	227,570	242,425	227,615		45		45			14,810	14,810	3,021	1,354
191216-CN-8	COCA-COLA CO		03/20/2020	CITIGROUP GLOBAL MARKETS	04/23/2020	MITSUBISHI UFJ SECURITIES	440,000	439,635	477,294	439,641		6		6			37,654	37,654	1,154	
19736R-AG-6	CECLO 2018-27A A2B		09/18/2020	CROSSROADS	12/30/2020	SECURITY CALLED at 100.0	250,000	250,000	250,000	250,000									6,958	1,883
20605P-AK-7	CONCHO RESOURCES INC		04/29/2020	MABD	05/20/2020	CITIGROUP GLOBAL MARKETS INC	1,000,000	1,018,440	1,053,800	1,018,347		(93)		(93)			35,453	35,453	11,586	9,078
21036P-BF-4	CONSTELLATION BRANDS INC		04/23/2020	BANK OF AMERICA	04/30/2020	MILLENNIUM ADVISORS, LLC	140,000	139,721	142,775	139,722							3,053	3,053	78	
219350-BQ-7	CORNING INC		04/29/2020	GOLDMAN SACHS & CO	10/23/2020	MORGAN STANLEY & CO LLC	875,000	1,004,201	1,094,030	1,004,021		(180)		(180)			90,009	90,009	44,773	21,157
260543-BY-8	DOW CHEMICAL		04/23/2020	MORGAN STANLEY & CO LLC	06/08/2020	MLLM	500,000	824,365	822,680	823,065		(1,300)		(1,300)			(385)	(385)	26,764	21,150
260543-CR-2	DOW CHEMICAL COMPANY (THE)		04/29/2020	MORGAN STANLEY & CO LLC	05/21/2020	CITIGROUP GLOBAL MARKETS INC	140,000	177,265	179,256	177,220		(45)		(45)			2,036	2,036	3,799	3,259
29248H-AC-7	EMPOWER FINANCE 2020 LP		09/14/2020	GOLDMAN SACHS & CO	10/06/2020	JEFFERIES & COMPANY INC	965,000	965,000	1,013,096	965,000							48,096	48,096	1,731	
294429-AS-4	EQUIFAX INC		04/22/2020	JPMORGAN SECURITIES INC	05/20/2020	JNUS	45,000	44,915	45,788	44,915							873	873	97	
30231G-BH-4	EXXON MOBIL CORP		03/17/2020	BANK OF AMERICA	05/08/2020	BANK OF AMERICA	620,000	620,000	662,687	620,000							42,687	42,687	2,731	
302445-AE-1	FLIR SYSTEMS INC		07/20/2020	BANK OF AMERICA	08/13/2020	JANE	100,000	99,807	101,723	99,808		1		1			1,915	1,915	97	
302613-AL-8	FRESB 16-SB25		04/23/2020	FTN FINANCIAL SECURITIES CORP	05/26/2020	VARIOUS	950,372	992,693	986,890	990,693		(2,000)		(2,000)			(3,803)	(3,803)	5,968	2,110
369604-BY-8	GENERAL ELECTRIC CO		04/23/2020	CREDIT SUISSE FIRST BOSTON	06/05/2020	JPMORGAN SECURITIES INC	500,000	526,130	515,915	526,075		(55)		(55)			(10,160)	(10,160)	2,840	302
38144G-AB-7	GOLDMAN SACHS GROUP INC/THE		04/16/2020	JPMORGAN SECURITIES INC	06/05/2020	SMRD	250,000	227,525	243,675	227,575		50		50			16,100	16,100	7,013	5,328
404119-BV-0	HCA INC		05/01/2020	VARIOUS	06/02/2020	SUNT	1,105,000	1,353,683	1,326,619	1,353,275		(408)		(408)			(26,656)	(26,656)	28,530	23,137
443201-AA-6	HOWMET AEROSPACE INC		07/02/2020	VARIOUS	09/14/2020	VARIOUS	8,936,000	9,575,578	10,120,020	9,545,967		(29,611)		(29,611)			574,053	574,053	242,327	72,252
448579-AH-5	HYATT HOTELS CORP		04/21/2020	VARIOUS	06/11/2020	DEUTSCHE BANK SECURITIES INC	190,000	190,656	201,497	190,639		(17)		(17)			10,858	10,858	1,475	
45167R-AG-9	IDEX CORPORATION		04/27/2020	VARIOUS	08/13/2020	JANE	130,000	130,021	142,464	130,020		(1)		(1)			12,444	12,444	1,170	
458140-BP-4	INTEL CORPORATION		03/20/2020	JPMORGAN SECURITIES INC	04/23/2020	MITSUBISHI UFJ SECURITIES	590,000	589,086	648,900	589,101		15		15			59,799	59,799	1,783	
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRANCES		06/11/2020	JANE	10/28/2020	MORGAN STANLEY	580,000	618,448	668,264	618,143		(305)		(305)			50,122	50,122	10,502	987
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC		05/01/2020	VARIOUS	06/02/2020	MORGAN STANLEY & CO LLC	1,300,000	1,361,569	1,473,147	1,361,125		(444)		(444)			112,022	112,022	10,978	5,497

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
46591V-AC-3	JPMMT 2020-INV1 A3		02/21/2020	JPMORGAN SECURITIES INC	04/07/2020	VARIOUS	3,335,720	3,427,452	3,336,232	3,425,751		(1,701)		(1,701)			(89,519)	(89,519)	21,810	8,756
46649X-AA-5	JPMCC 18-AON		04/20/2020	BTIG, LLC	05/22/2020	CREDIT SUISSE FIRST BOSTON	1,000,000	1,029,844	1,046,900	1,029,472		(372)		(372)			17,428	17,428	6,422	2,408
48128B-AF-8	JPMORGAN CHASE & CO		04/16/2020	BARCLAYS CAPITAL INC	06/08/2020	DEUTSCHE BANK SECURITIES INC	500,000	462,450	483,850	462,491		41		41			21,359	21,359	8,958	5,486
48517Q-BE-3	KANSAS CITY SOUTHERN		04/20/2020	MORGAN STANLEY & CO LLC	05/19/2020	MLLM	270,000	267,862	272,376	267,863		1		1			4,513	4,513	761	
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP		05/01/2020	JPMORGAN SECURITIES INC	06/02/2020	BARCLAYS CAPITAL INC	955,000	1,035,421	1,079,274	1,035,269		(152)		(152)			44,006	44,006	12,335	8,489
50076Q-AR-7	KRAFT HEINZ FOODS CO		04/30/2020	MORGAN STANLEY & CO LLC	06/18/2020	CREDIT SUISSE FIRST BOSTON	750,000	907,725	933,750	907,094		(631)		(631)			26,656	26,656	20,911	14,036
50077L-BD-7	KRAFT HEINZ FOODS CO		05/04/2020	JPMORGAN SECURITIES INC	05/29/2020	JEFFERIES & COMPANY INC	200,000	200,000	211,782	200,000							11,782	11,782	331	
50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC		04/23/2020	CITIGROUP GLOBAL MARKETS INC	05/22/2020	GOLDMAN SACHS & CO	500,000	514,060	515,350	514,038		(22)		(22)			1,312	1,312	2,158	408
52532X-AC-9	LEIDOS INC		05/19/2020	VARIOUS	06/30/2020	VARIOUS	600,000	623,249	653,826	622,739		(509)		(509)			31,087	31,087	3,059	417
534187-BL-2	LINCOLN NATIONAL CORPORATION		05/08/2020	CITIGROUP GLOBAL MARKETS INC	06/02/2020	GOLDMAN SACHS & CO	750,000	749,340	806,738	749,340							57,398	57,398	1,732	
538034-AK-5	LIVE NATION ENTERTAINMENT INC		04/27/2020	JPMORGAN SECURITIES INC	05/20/2020	VARIOUS	1,400,000	1,228,500	1,261,756	1,230,531		2,031		2,031			31,226	31,226	38,034	33,746
538034-AN-9	LIVE NATION ENTERTAINMENT INC		04/16/2020	CITIGROUP GLOBAL MARKETS	05/13/2020	JEFFERIES & COMPANY INC	750,000	663,750	659,063	664,569		819		819			(5,506)	(5,506)	7,031	4,102
538034-AR-0	LIVE NATION ENTERTAINMENT INC		04/03/2020	GOLDMAN SACHS & CO	05/22/2020	BTIG - BTIG,LLC	2,000,000	1,630,000	1,769,201	1,634,896		4,896		4,896			134,305	134,305	57,455	44,861
571903-BD-4	MARRIOTT INTERNATIONAL INC		04/14/2020	BANK OF AMERICA	08/13/2020	VARIOUS	280,000	279,989	314,252	279,989							34,264	34,264	6,082	
571903-BE-2	MARRIOTT INTERNATIONAL INC		05/28/2020	GOLDMAN SACHS & CO	08/13/2020	VARIOUS	40,000	39,752	43,743	39,755		3		3			3,988	3,988	461	
574599-BL-9	MASCO CORP		05/21/2020	US BANCORP INVESTMENTS, INC	08/13/2020	MARKETAXESS	142,000	154,919	166,123	154,437		(482)		(482)			11,686	11,686	2,347	949
57636Q-AR-5	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS INTERNAL BROKER FOR	04/30/2020	BANK OF NEW YORK	590,000	588,354	657,602	588,376		22		22			69,226	69,226	2,055	
57888@-AB-1	MAVERICK BIDCO INC 1L REV FUNDED		03/20/2020	BORROWING TL	12/31/2020	SECURITY CALLED at 100.0	1,966,666	1,966,667	1,966,667	1,966,667										
615394-AM-5	MOOG INC		04/28/2020	VARIOUS	06/11/2020	USBI	750,000	718,819	731,025	719,306		488		488			11,719	11,719	16,115	11,800
64110L-AV-8	NETFLIX INC		04/27/2020	MORGAN STANLEY & CO LLC	05/21/2020	BARCLAYS CAPITAL INC	500,000	531,250	536,350	531,076		(174)		(174)			5,274	5,274	14,286	12,458
674599-CP-8	OCCIDENTAL PETROLEUM CORPORATION		03/10/2020	VARIOUS	03/11/2020	VARIOUS	4,500,000	3,780,000	3,847,500	3,780,745		745		745			66,755	66,755	9,450	9,113
674599-CS-2	OCCIDENTAL PETROLEUM CORPORATION		03/12/2020	VARIOUS	03/27/2020	JPMORGAN SECURITIES INC	14,000,000	10,307,625	6,965,000	10,317,681		10,056		10,056			(3,352,681)	(3,352,681)	59,889	42,194
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION		03/12/2020	VARIOUS	03/31/2020	JPMORGAN SECURITIES INC	10,500,000	7,214,303	4,462,500	7,217,859		3,557		3,557			(2,755,359)	(2,755,359)	58,946	38,879
694476-AE-2	PACIFIC LIFECORP		09/24/2020	VARIOUS	11/23/2020	VARIOUS	9,705,000	9,838,906	10,221,973	9,838,620		(285)		(285)			383,352	383,352	47,212	10,888
70462G-AC-2	PEACEHEALTH SYSTEM SERVICES		10/01/2020	MORGAN STANLEY & CO LLC	12/11/2020	SW	4,618,000	4,618,000	4,975,018	4,618,000							357,018	357,018	27,657	
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC		03/11/2020	GOLDMAN SACHS & CO	06/11/2020	RBC DAIN RAUSCHER	430,000	605,986	638,283	604,198		(1,788)		(1,788)			34,086	34,086	15,914	8,909
718546-AV-6	PHILLIPS 66		04/07/2020	MIZUHO SECURITIES USA INC	06/11/2020	WELLS FARGO	150,000	149,919	165,195	149,922		3		3			15,273	15,273	1,059	
745867-AT-8	PULTE HOMES INC		04/29/2020	MORGAN STANLEY & CO LLC	09/14/2020	SMRD	750,000	780,000	932,625	779,560		(441)		(441)			153,066	153,066	26,375	8,975
74834L-BC-3	QUEST DIAGNOSTICS INCORPORATED		05/11/2020	GOLDMAN SACHS & CO	10/28/2020	PARIBAS	560,000	559,182	604,229	559,202		19		19			45,027	45,027	7,274	
74949L-AD-4	RELX CAPITAL INC		05/18/2020	HSBC SECURITIES, INC	07/30/2020	MARKETAXESS	70,000	69,539	77,615	69,547		8		8			8,067	8,067	414	
778296-AD-5	ROSS STORES INC		04/23/2020	RBC DAIN RAUSCHER	06/11/2020	GOLDMAN SACHS & CO	560,000	605,382	653,201	604,864		(518)		(518)			48,336	48,336	5,152	1,568
78448Q-AD-0	SMB 15-B		04/24/2020	CANTR	05/28/2020	GOLDMAN SACHS & CO	1,000,000	986,563	995,000	986,714		151		151			8,286	8,286	3,050	926
80282K-AU-0	SANTANDER HOLDINGS USA INC		03/12/2020	DIRECT	06/15/2020	SCN	1,355,000	1,386,066	1,406,273	1,381,462		(4,604)		(4,604)			24,811	24,811	32,494	16,582
80287A-AD-5	SDART 20-1		04/16/2020	JPMORGAN SECURITIES INC	05/28/2020	JPMORGAN SECURITIES INC	130,000	129,989	131,016	129,990							1,026	1,026	286	
808513-BB-0	CHARLES SCHWAB CORPORATION (THE)		03/20/2020	CREDIT SUISSE FIRST BOSTON	06/11/2020	BANK OF NEW YORK	590,000	589,681	672,854	589,694		13		13			83,159	83,159	5,576	
81211K-AK-6	SEALED AIR CORPORATION		05/08/2020	BARCLAYS CAPITAL INC	08/26/2020	MABD	750,000	862,500	944,783	860,806		(1,695)		(1,695)			83,977	83,977	31,940	16,758
855244-AZ-2	STARBUCKS CORPORATION		05/04/2020	JPMORGAN SECURITIES INC	05/19/2020	SNNY	2,000,000	1,994,500	2,002,800	1,994,511		11		11			8,289	8,289	1,983	
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		05/04/2020	JPMORGAN SECURITIES INC	05/27/2020	MORGAN STANLEY & CO LLC	2,000,000	1,997,340	2,025,300	1,997,340							27,960	27,960	4,033	
88315F-AA-9	TMCL 2017-1A A		04/09/2020	RBC DAIN RAUSCHER	08/20/2020	MBS PAYDOWN	1,476,295	1,372,955	1,476,295	1,476,295		103,341		103,341					22,419	3,661
90327Q-D4-8	USAA CAPITAL CORP		04/14/2020	BANK OF AMERICA	05/21/2020	RBS AMERICAS HQ	610,000	609,244	619,955	609,267		23		23			10,689	10,689	890	
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		04/22/2020	WELLS FARGO SECURITIES LLC	08/26/2020	GOLDMAN SACHS & CO	350,000	358,855	372,757	358,470		(385)		(385)			14,287	14,287	9,310	2,228
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		04/30/2020	MORGAN STANLEY & CO LLC	06/23/2020	CITIGROUP GLOBAL MARKETS INC	400,000	421,720	424,004	421,361		(359)		(359)			2,643	2,643	13,722	10,039
915115-3V-9	UNIV OF TEXAS TX PERMANENT UNI		10/21/2020	WELLS FARGO	11/18/2020	WELLS FARGO	14,750,000	14,750,000	14,750,000	14,750,000									1,721	677
918204-BB-3	VF CORPORATION		04/21/2020	BANK OF AMERICA	06/11/2020	JANE	520,000	519,147	544,097	519,163		16		16			24,934	24,934	2,103	
963320-AX-4	WHIRLPOOL CORPORATION		06/29/2020	VARIOUS	10/08/2020	VARIOUS	560,000	613,062	689,679	612,793		(269)		(269)			76,886	76,886	11,350	2,705
96950G-AA-0	WILLIAMS SCOTSMAN INTERNATIONAL IN		04/03/2020	VARIOUS	07/01/2020	SECURITY CALLED at 103.9	5,689,000	5,534,303	5,913,033	5,547,455		13,153		13,153			141,545	141,545	467,949	139,227
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL IN		04/07/2020	VARIOUS	08/26/2020	SECURITY CALLED at 103.0	2,350,000	2,167,875	2,429,759	2,186,340		18,465		18,465			163,660	163,660	164,801	22,793
974153-AA-6	WSTOP 2018-1 A2		04/08/2020	BARCLAYS CAPITAL INC	10/30/2020	SECURITY CALLED at 100.0	3,861,000	3,821,183	3,861,000	3,821,734		550		550			39,266	39,266	95,946	20,255
BANOVU-VQ-0	TMCAT 2019-A A		02/05/2020	KBC	03/01/2020	MBS PAYDOWN	283,109	283,110	283,110	283,110									9,974	
BANOVU-VR-8	TMCAT 2019-A B		02/05/2020	KBC	03/15/2020	MBS PAYDOWN	54,795	54,795	54,795	54,795									1,965	
BANOVU-VS-6	TMCAT 2019-A C		02/05/2020	KBC	03/01/2020	MBS PAYDOWN	27,397	27,398	27,398	27,398									1,036	
U5007T-AA-3	KOS 7 1/8 04/04/26		02/20/2020	PERSHING LLC	08/10/2020	GOLDMAN SACHS INT'L	600,000	618,750	537,750	617,613		(1,137)		(1,137)			(79,863)	(79,863)	36,575	16,625
U63768-AB-8	MRFGBZ 6 5/8 08/06/29		05/06/2020	VARIOUS	09/08/2020	VARIOUS	900,000	940,800	941,250	939,639		(1,161)		(1,161)			1,611	1,611	27,604	7,067
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO	A	04/27/2020	VARIOUS	05/29/2020	GOLDMAN SACHS & CO	750,000	767,831	774,765	767,195		(636)		(636)			7,570	7,570	24,177	20,289
00166F-AG-1	ALM 2020-1A A2	D	02/05/2020	JPMORGAN SECURITIES INC	12/16/2020	DIRECT	5,300,000	5,300,000	5,299,968	5,300,000							(32)	(32)	113,960	
02364W-BJ-3	AMERICA MOVIL SAB DE CV	D	05/04/2020	JPMORGAN SECURITIES INC	05/28/2020	GOLDMAN SACHS & CO	1,300,000	1,298,089	1,346,800	1,298,100		11		11			48,700	48,700	2,492	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
034863-AY-6	ANGLO AMERICAN CAPITAL PLC	D	09/08/2020	GOLDMAN SACHS & CO	09/14/2020	JPMORGAN SECURITIES INC	2,000,000	1,971,260	2,041,120	1,971,268		8		8			69,852	69,852	1,317	
05565A-HN-6	BNP PARIBAS SA	D	08/03/2020	BARCLAYS CAPITAL INC	09/11/2020	GOLDMAN SACHS & CO	5,000,000	5,212,000	5,340,000	5,212,000							128,000	128,000	156,424	119,618
12805P-AJ-5	CAI 2018-2A A	D	06/26/2020	DIRECT	10/27/2020	VARIOUS	2,475,000	2,507,292	2,475,000	2,505,947		(1,346)		(1,346)			(30,947)	(30,947)	35,263	298
15236F-AB-6	CENTRAIS ELETRICAS BRASILEIRAS SA	D	02/07/2020	HSBCPL	04/09/2020	HSBCPL	1,000,000	1,022,000	870,000	1,021,690		(310)		(310)			(151,690)	(151,690)	8,993	899
29082H-AB-8	EMBRBZ 5.4 02/01/27	D	02/12/2020	VARIOUS	06/29/2020	HSBC HOLDINGS PLC	2,630,000	3,002,990	2,353,850	2,984,756		(18,234)		(18,234)			(630,906)	(630,906)	62,726	5,129
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE	D	11/17/2020	JEFFERIES & COMPANY INC	12/09/2020	JPMORGAN SECURITIES INC	9,000,000	9,797,310	9,886,050	9,796,336		(974)		(974)			89,714	89,714	126,875	107,625
37255B-AB-5	GEOPAR 5 1/2 01/17/27	D	02/20/2020	IMPERIAL CAPITAL LLC	06/25/2020	B02	600,000	598,380	522,000	598,478		98		98			(76,478)	(76,478)	14,850	3,392
40049J-BE-6	TELVIS 5 1/4 05/24/49	D	10/02/2020	VARIOUS	10/21/2020	HSSUS	8,300,000	9,880,994	9,970,971	9,879,499		(1,495)		(1,495)			91,472	91,472	178,019	153,067
40963M-AH-5	KEBHNB 4 3/8 09/30/24	D	02/11/2020	WELLS FARGO BANK NA II	04/27/2020	HSBC HOLDINGS PLC	1,080,000	1,165,741	1,134,972	1,162,067		(3,674)		(3,674)			(27,095)	(27,095)	27,431	17,456
465077-AK-1	ISRELE 5 11/12/24	D	02/12/2020	JEFFERIES INT'L LTD	05/20/2020	VARIOUS	2,700,000	3,003,750	2,953,875	2,988,996		(14,754)		(14,754)			(35,121)	(35,121)	67,750	34,500
50247V-AC-3	LYB INTERNATIONAL FINANCE BV	D	04/29/2020	GOLDMAN SACHS & CO	05/22/2020	GOLDMAN SACHS & CO	920,000	1,030,069	1,048,248	1,029,881		(188)		(188)			18,367	18,367	8,970	5,731
60284M-AB-8	MINERA MEXICO SA DE CV	D	09/29/2020	VARIOUS	10/30/2020	VARIOUS	4,386,000	4,646,010	4,844,184	4,646,213		203		203			197,970	197,970	56,993	37,449
62954H-AD-0	NXP BV	D	04/29/2020	GOLDMAN SACHS & CO	05/20/2020	MORGAN STANLEY & CO LLC	70,000	69,824	71,568	69,824		1		1			1,744	1,744	139	
69370P-AE-1	PERTAMINA PERSERO PT	D	04/28/2020	BNPP	10/22/2020	HSSUS	750,000	697,050	819,750	697,495		445		445			122,255	122,255	26,046	8,813
69370P-AH-4	PERTIJ 3.1 08/25/30	D	02/13/2020	CITIGROUP GLOBAL MARKETS LTD	06/24/2020	VARIOUS	1,750,000	1,750,000	1,764,125	1,750,000							14,125	14,125	18,079	
80414L-2F-1	SAUDI ARABIAN OIL CO	D	09/25/2020	VARIOUS	10/21/2020	BARBK	8,250,000	9,780,975	9,982,500	9,778,393		(2,582)		(2,582)			204,107	204,107	187,487	149,813
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA	D	09/29/2020	CREDIT SUISSE FIRST BOSTON	10/06/2020	CREDIT SUISSE FIRST BOSTON	3,000,000	3,427,500	3,435,000	3,426,676		(824)		(824)			8,324	8,324	77,500	74,583
87250R-AA-2	TICP 20-15A	D	04/22/2020	JPMORGAN SECURITIES INC	05/28/2020	MORGAN STANLEY & CO LLC	1,000,000	961,500	981,770	961,981		481		481			19,789	19,789	7,774	4,697
88315L-AA-6	TMCL 2018-1A A	D	05/27/2020	WELLS FARGO	09/21/2020	VARIOUS	868,000	865,743	868,000	865,814		71		71			2,186	2,186	11,768	892
98105H-AC-4	WOORIB 4 3/4 04/30/24	D	02/11/2020	VARIOUS	05/06/2020	HSBC HOLDINGS PLC	2,050,000	2,228,220	2,176,731	2,218,798		(9,423)		(9,423)			(42,067)	(42,067)	50,851	27,860
A08163-AA-4	BRFSBZ 4.35 09/29/26	D	05/19/2020	VARIOUS	06/25/2020	GOLDMAN SACHS INT'L	1,920,000	1,725,600	1,862,400	1,728,847		3,247		3,247			133,553	133,553	20,880	10,440
A35155-AB-5	KLAB 7 04/03/49	D	09/01/2020	CITIGROUP GLOBAL MARKETS LTD	09/08/2020	J.P. MORGAN SECURITIES INC	1,530,000	1,763,325	1,763,325	1,763,288		(37)		(37)			37	37	46,708	44,625
AZ1864-94-3	RECLIN 3 3/8 07/25/24	D	02/20/2020	VARIOUS	05/06/2020	TBC	2,200,000	2,231,412	2,072,400	2,229,986		(1,426)		(1,426)			(157,586)	(157,586)	21,244	5,149
E0R75Q-AA-6	AICNRA 7 1/2 12/15/28	D	05/20/2020	VARIOUS	06/01/2020	J.P. MORGAN SECURITIES INC	1,380,000	1,406,550	1,340,325	1,404,973		(1,577)		(1,577)			(64,648)	(64,648)	48,300	33,775
G21184-AB-5	CCAMCL 4 1/4 04/23/25	D	02/12/2020	VARIOUS	04/27/2020	HSBC HOLDINGS PLC	2,770,000	2,993,445	3,001,738	2,985,121		(8,324)		(8,324)			16,617	16,617	60,825	36,299
G2140A-AU-1	CIFIHG 6.45 11/07/24	D	05/20/2020	MORGAN STANLEY & CO. INTERNATI	06/29/2020	MERRILL LYNCH INT'L LTD	870,000	867,825	885,225	867,879		54		54			17,346	17,346	8,417	2,338
G215A6-AB-8	CHIOLI 4 1/4 04/26/23	D	02/06/2020	AUSTRALIA & NEW ZEALAND BANKIN	04/27/2020	MIZUHO INTERNATIONAL PLC	1,800,000	1,890,720	1,890,000	1,884,812		(5,908)		(5,908)			5,188	5,188	38,888	22,100
G2300T-AA-0	COMCCT 6 7/8 02/06/24	D	04/29/2020	JEFFERIES INT'L LTD	09/30/2020	JEFFERIES INT'L LTD	810,000	810,000	828,241	810,000							18,241	18,241	36,506	13,148
G3040L-AA-0	EGUATE 5 7/8 05/03/27	D	04/29/2020	MERRILL LYNCH INT'L LTD	09/30/2020	STIFEL NICOLAUS EUROPE LIMITED	870,000	824,325	904,800	826,508		2,183		2,183			78,292	78,292	46,711	25,272
G857AA-AA-0	SUNHUN 4 1/2 02/14/22	D	02/11/2020	MITSUBISHI CORPORATION PLC	05/05/2020	HSBC HOLDINGS PLC	1,380,000	1,442,169	1,440,968	1,435,045		(7,124)		(7,124)			5,924	5,924	45,368	30,878
L6388F-BC-5	TIGO 6 5/8 10/15/26	D	04/30/2020	HSBC HOLDINGS PLC	06/25/2020	JEFFERIES INT'L LTD	840,000	856,800	896,700	856,484		(316)		(316)			40,216	40,216	11,439	2,937
L6388G-AB-6	TIGO 5 1/8 01/15/28	D	05/05/2020	ZUERCHER KANTONALBANK	06/25/2020	JEFFERIES INT'L LTD	900,000	841,500	905,625	842,428		928		928			63,197	63,197	21,013	14,350
L7909C-AA-5	RAIZBZ 5.3 01/20/27	D	02/14/2020	MORGAN STANLEY & CO. INTERNATI	04/29/2020	VARIOUS	2,670,000	3,000,750	2,664,075	2,991,972		(8,778)		(8,778)			(327,897)	(327,897)	39,613	10,516
L7915R-AA-4	RDEDOR 4.95 01/17/28	D	04/30/2020	MERRILL LYNCH INT'L LTD	09/08/2020	ZUERCHER KANTONALBANK	930,000	835,605	957,900	839,046		3,441		3,441			118,854	118,854	29,795	13,683
L8084M-AB-6	SBERRU 6 1/8 02/07/22	D	02/13/2020	TROIKA DIALOG	04/29/2020	TROIKA DIALOG	2,800,000	2,992,360	2,947,000	2,973,202		(19,158)		(19,158)			(26,202)	(26,202)	40,017	5,240
L8800M-AF-0	CHMFRU 5.9 10/17/22	D	02/10/2020	TROIKA DIALOG	05/05/2020	CITIGROUP GLOBAL MARKETS LTD	2,040,000	2,214,420	2,182,800	2,199,594		(14,826)		(14,826)			(16,794)	(16,794)	66,867	38,448
M8903B-AS-1	TCELLT 5.8 04/11/28	D	05/05/2020	J.P. MORGAN SECURITIES INC	06/26/2020	CITIGROUP GLOBAL MARKETS LTD	900,000	857,250	893,250	857,883		633		633			35,367	35,367	11,455	3,770
M9T40N-AS-6	TURKTI 6 7/8 02/28/25	D	04/30/2020	UBS	06/29/2020	CITIGROUP GLOBAL MARKETS LTD	840,000	844,200	883,050	844,134		(66)		(66)			38,916	38,916	19,731	10,588
N15516-AD-4	BRASKM 4 1/2 01/31/30	D	02/06/2020	ZUERCHER KANTONALBANK	09/08/2020	VARIOUS	2,460,000	2,478,450	2,373,900	2,477,606		(844)		(844)			(103,706)	(103,706)	95,325	30,443
N30420-AB-4	EQPTRC 3 03/03/22	D	02/14/2020	VARIOUS	04/27/2020	MIZUHO INTERNATIONAL PLC	2,940,000	2,979,561	2,906,925	2,975,873		(3,688)		(3,688)			(68,948)	(68,948)	57,820	40,670
N8133N-AA-5	SIGMA 4 7/8 03/27/28	D	02/06/2020	MERRILL LYNCH INT'L LTD	04/30/2020	HSBC HOLDINGS PLC	1,360,000	1,496,000	1,387,200	1,492,645		(3,355)		(3,355)			(105,445)	(105,445)	39,964	24,494
N8370T-AA-4	SUAMSA 4 7/8 04/17/24	D	02/18/2020	VARIOUS	05/04/2020	MERRILL LYNCH INT'L LTD	2,740,000	2,977,238	2,808,500	2,965,652		(11,585)		(11,585)			(157,152)	(157,152)	73,837	45,003
P0156P-AB-5	ALFAA 5 1/4 03/25/24	D	02/10/2020	ZUERCHER KANTONALBANK	04/28/2020	ZUERCHER KANTONALBANK	1,350,000	1,473,188	1,340,010	1,467,092		(6,096)		(6,096)			(127,082)	(127,082)	42,328	26,972
P13296-AL-5	BINBUR 4 1/8 06/06/24	D	02/19/2020	VARIOUS	04/29/2020	VARIOUS	2,880,000	3,034,650	2,829,600	3,027,767		(6,883)		(6,883)			(198,167)	(198,167)	47,479	23,210
P13296-AM-3	BINBUR 4 3/8 04/11/27	D	02/07/2020	ZUERCHER KANTONALBANK	05/20/2020	JEFFERIES INT'L LTD	450,000	478,125	438,750	477,162		(963)		(963)			(38,412)	(38,412)	12,086	6,563
P13435-AC-9	BINTPE 3 1/4 10/04/26	D	02/10/2020	MERRILL LYNCH INT'L LTD	05/04/2020	J.P. MORGAN SECURITIES INC	1,450,000	1,475,375	1,395,625	1,474,598		(777)		(777)			(78,973)	(78,973)	27,751	16,756
P16236-AG-9	BCOCPE 5 1/4 09/22/29	D	02/12/2020	IMPERIAL CAPITAL LLC	05/19/2020	VARIOUS	2,030,000	2,238,380	2,132,538	2,233,843		(4,537)		(4,537)			(101,306)	(101,306)	69,354	42,038
P1850N-AA-9	BAKIDE 7.45 11/15/29	D	02/20/2020	MERRILL LYNCH INT'L LTD	06/30/2020	DIRECT	600,000	654,000	567,000	652,575		(1,425)		(1,425)			(85,575)	(85,575)	26,199	10,182
P3697U-AD-0	ANDINA 5 10/01/23	D	02/10/2020	PERSHING LLC	04/29/2020	PERSHING LLC	1,394,000	1,509,005	1,470,670	1,502,480		(6,525)		(6,525)			(31,810)	(31,810)	40,658	25,363
P37115-AF-2	ENTEL 4 3/4 08/01/26	D	02/19/2020	HSBC HOLDINGS PLC	05/11/2020	VARIOUS	3,150,000	3,418,800	3,253,500	3,410,191		(8,609)		(8,609)			(156,691)	(156,691)	40,019	5,542
P3R26H-AA-8	CYDSA 6 1/4 10/04/27	D	02/20/2020	OPPENHEIM,SAL,JR. UND CIE	06/03/2020	STIFEL NICOLAUS EUROPE LIMITED	600,000	624,000	588,750	623,322		(678)		(678)			(34,572)	(34,572)	25,104	14,583
P58072-AL-6	CMPCCI 4 3/8 04/04/27	D	02/11/2020	JEFFERIES INT'L LTD	05/20/2020	B02	828,000	892,170	857,394	889,977		(2,193)		(2,193)			(32,583)	(32,583)	22,943	12,981
P8718A-AF-3	SQM 3 5/8 04/03/23	D	02/12/2020	JEFFERIES INT'L LTD	05/04/2020	HSBC HOLDINGS PLC	1,067,000	1,095,009	1,067,000	1,093,074		(1,935)		(1,935)			(26,074)	(26,074)	22,885	14,075
P94461-AE-3	UNIFIN 7 3/8 02/12/26	D	02/20/2020	MORGAN STANLEY & CO. INTERNATI	04/29/2020	IMPERIAL CAPITAL LLC	600,000	621,750	258,000	621,195		(555)		(555)			(363,195)	(363,195)	9,710	1,475

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Y0606W-CA-6	BBLTB 3.733 09/25/34	D	02/14/2020	MORGAN STANLEY & CO. INTERNATI	06/26/2020	VARIOUS	2,850,000	2,962,290	2,736,525	2,960,222		(2,068)		(2,068)			(223,697)	(223,697)	80,399	42,556
Y1670Y-AJ-4	HAOHUA 4 7/8 03/14/25	D	04/27/2020	AUSTRALIA & NEW ZEALAND BANKIN	11/27/2020	AUSTRALIA & NEW ZEALAND BANKIN	1,560,000	1,653,132	1,664,621	1,642,942		(10,190)		(10,190)			21,679	21,679	53,446	9,506
Y1R396-FU-2	CCB 3 7/8 05/13/25	D	02/18/2020	VARIOUS	05/27/2020	SECURITY CALLED at 100.0	5,930,000	5,951,026	5,930,000	5,950,291		(736)		(736)			(20,291)	(20,291)	114,894	61,595
Y3004D-AA-2	PTTGC 4 1/4 09/19/22	D	02/18/2020	WELLS FARGO BANK NA II	04/28/2020	J.P. MORGAN SECURITIES INC	1,410,000	1,479,372	1,459,350	1,474,293		(5,079)		(5,079)			(14,943)	(14,943)	36,787	25,135
Y6478N-AA-0	ONGCIN 3 3/4 07/27/26	D	02/11/2020	JEFFERIES INT'L LTD	05/06/2020	WELLS FARGO BANK NA II	1,440,000	1,504,800	1,382,400	1,502,642		(2,158)		(2,158)			(120,242)	(120,242)	15,150	2,400
Y7133M-AC-3	PLBIIJ 4 1/4 05/05/25	D	02/20/2020	VARIOUS	05/06/2020	JEFFERIES INT'L LTD	1,901,000	2,055,556	1,896,248	2,049,882		(5,674)		(5,674)			(153,635)	(153,635)	41,070	24,462
Y72596-BU-5	RILIN 4 1/8 01/28/25	D	02/18/2020	WELLS FARGO BANK NA II	04/28/2020	MIZUHO INTERNATIONAL PLC	2,780,000	2,979,826	2,868,682	2,972,419		(7,408)		(7,408)			(103,737)	(103,737)	29,306	7,008
Y8850A-AA-2	TNBMK 3.244 10/19/26	D	02/17/2020	MITSUBISHI CORPORATION PLC	05/05/2020	WELLS FARGO BANK NA II	1,800,000	1,868,460	1,826,514	1,866,373		(2,087)		(2,087)			(39,859)	(39,859)	32,116	18,923
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							308,910,074	312,614,086	308,151,346	312,133,348		(168,261)	312,474	(480,735)			(4,285,792)	(4,285,792)	5,585,010	2,510,048
Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
BGH53L-63-3	DOMINION WEB SOLUTIONS REV FUNDED		03/25/2020	INTERNAL BROKER FOR BORROWING TL	06/25/2020	VARIOUS	207,692	207,692	207,692	207,692									5,806	
BGH53Z-JF-1	ELEVATION ACQUISITIONCO REV FUNDED		03/13/2020	INTERNAL BROKER FOR BORROWING TL	06/30/2020	SINKING FUND REDEMPTION	1,800,000	1,800,000	1,800,000	1,800,000									36,968	
BGH5BQ-BU-7	FORTIS SOLUTIONS GROUP 1L REVOLVER		03/17/2020	INTERNAL BROKER FOR BORROWING TL	08/27/2020	SINKING FUND REDEMPTION	1,266,712	1,266,712	1,266,712	1,266,712									28,233	
BGH5KA-BU-2	AMERICAN BATH GROUP LLC 1L TL CL		04/16/2020	CREDIT SUISSE FIRST BOSTON	11/23/2020	VARIOUS	600,000	519,000	600,000	600,000		81,000		81,000					17,268	
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		03/23/2020	INTERNAL BROKER FOR BORROWING TL	11/17/2020	SINKING FUND REDEMPTION	1,340,833	1,340,833	1,340,833	1,340,833									60,273	
72814C-AE-8	PLAYTIKA 1L TLB CL		05/14/2020	VARIOUS	11/24/2020	VARIOUS	4,405,000	4,380,469	4,438,924	4,382,079		1,611		1,611			56,845	56,845	116,429	
BGH6ES-0G-1	CURRICULUM ASSOC 1L REV FUNDED CL		03/17/2020	INTERNAL BROKER FOR BORROWING TL	07/27/2020	VARIOUS	966,666	966,667	966,667	966,667									23,984	
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED		03/19/2020	VARIOUS	07/20/2020	VARIOUS	875,540	875,541	875,541	875,541									27,377	
BGH5N3-DH-2	ALEXANDER MANN 1L REV GBP FUNDED	B	11/25/2020	INTERNAL BROKER FOR BORROWING TL	12/29/2020	VARIOUS	1,620,260	1,454,330	1,547,610	1,454,330						93,280		93,280	28,431	
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans							13,082,703	12,811,244	13,043,979	12,893,854		82,611		82,611		93,280	56,845	150,125	344,769	
8399998 - Bonds - Subtotals - Bonds							2,333,549,259	2,344,637,807	2,342,612,134	2,344,331,490		6,163	312,474	(306,311)		93,280	(2,116,426)	(2,023,146)	13,127,906	4,666,458
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE		05/12/2020	CREDIT SUISSE FIRST BOSTON	06/23/2020	SMRD	2,500,000.000	2,500,000	2,609,250	2,500,000							109,250	109,250	11,750	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								2,500,000	2,609,250	2,500,000							109,250	109,250	11,750	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
8999998 - Preferred Stocks - Subtotals - Preferred Stocks								2,500,000	2,609,250	2,500,000							109,250	109,250	11,750	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
71531R-20-8	PERSHING SQUARE TONTINE HOLD		07/22/2020	CITIGROUP GLOBAL MARKETS	09/11/2020	CORPORATE ACTION	2,070,000.000	41,400,000	41,400,000	41,400,000										
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								41,400,000	41,400,000	41,400,000										
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9799998 - Common Stocks - Subtotals - Common Stocks								41,400,000	41,400,000	41,400,000										
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								43,900,000	44,009,250	43,900,000							109,250	109,250	11,750	
9999999 Totals								2,388,537,807	2,386,621,384	2,388,231,490		6,163	312,474	(306,311)		93,280	(2,007,176)	(1,913,896)	13,139,656	4,666,458

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
Preferred Stocks - Parent											
Preferred Stocks - U.S. Property & Casualty Insurer											
Preferred Stocks - U.S. Life Insurer											
Preferred Stocks - U.S. Health Entity											
Preferred Stocks - Alien Insurer											
Preferred Stocks - Non-Insurer Which Controls Insurer											
Preferred Stocks - Investment Subsidiary											
Preferred Stocks - Other Affiliates											
Common Stocks - Parent											
Common Stocks - U.S. Property & Casualty Insurer											
Common Stocks - U.S. Life Insurer											
000000-00-0	MNL REINSURANCE COMPANY			27-4013872	8bi	No		53,085,952		100,000.000	100.0
000000-00-0	SOLBERG REINSURANCE COMPANY			61-1583842	8bi	No		92,387,323		100,000.000	100.0
000000-00-0	CANAL REINSURANCE COMPANY			84-3081181	8bi	No		134,055,062		100,000.000	100.0
1299999 - Common Stocks - U.S. Life Insurer								279,528,337		XXX	XXX
Common Stocks - U.S. Health Entity											
Common Stocks - Alien Insurer											
Common Stocks - Non-Insurer Which Controls Insurer											
Common Stocks - Investment Subsidiary											
Common Stocks - Other Affiliates											
1899999 - Common Stocks - Subtotals - Common Stocks								279,528,337		XXX	XXX
1999999 Totals - Preferred and Common Stocks								279,528,337		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
Preferred Stocks					
Common Stocks					
0399999 Totals - Preferred and Common				XXX	XXX

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	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	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
Bonds - U.S. Governments Issuer Obligations																			
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
Bonds - U.S Governments - Other Loan-Backed and Structured Securities																			
Bonds - All Other Governments - Issuer Obligations																			
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Residential Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Commercial Mortgage-Backed Securities																			
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Other Loan-Backed and Structured Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
GOLDMAN SACHS GROUP INC/THE			03/10/2020	DIRECT	02/25/2021	4,302,045		(53,617)			4,293,000	4,355,662	14,378		1.976	0.388	FMAN	82,701	5,759
JOHN DEERE CAPITAL CORP			06/18/2020	DIRECT	06/07/2021	1,000,720		(1,030)			1,000,000	1,001,750	687		0.797	0.611	MJSD	3,454	199
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						5,302,765		(54,647)			5,293,000	5,357,412	15,065		XXX	XXX	XXX	86,155	5,958
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
SPST 2020-14 A			10/13/2020	VARIOUS	03/10/2021	80,000,000					80,000,000	80,000,000	60,352		1.293	1.142	MON	202,087	
SPST 2020-17 A			12/22/2020	JEFFERIES & COMPANY I	03/24/2021	50,000,000					50,000,000	50,000,000	11,106		1.142	1.142	MON		
SPST 2020-WL1 E			07/15/2020	JEFFERIES & COMPANY I	06/28/2021	6,000,000					6,000,000	6,000,000	15,945		2.898	2.581	MON	88,345	8,801
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						136,000,000					136,000,000	136,000,000	87,403		XXX	XXX	XXX	290,432	8,801
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						141,302,765		(54,647)			141,293,000	141,357,412	102,468		XXX	XXX	XXX	376,587	14,759
Bonds - Hybrid Securities - Issuer Obligations																			
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued																			
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired																			
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						5,302,765		(54,647)			5,293,000	5,357,412	15,065		XXX	XXX	XXX	86,155	5,958
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						136,000,000					136,000,000	136,000,000	87,403		XXX	XXX	XXX	290,432	8,801
8399999 - Bonds - Total Bonds - Subtotals - Bonds						141,302,765		(54,647)			141,293,000	141,357,412	102,468		XXX	XXX	XXX	376,587	14,759
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
Mortgage Loans																			
Other Short-Term Invested Assets																			
9199999 Totals						141,302,765		(54,647)			XXX	141,357,412	102,468		XXX	XXX	XXX	376,587	14,759

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	$		1B	$		1C	$		1D	$	1E	$	1F	$	1,000,720	1G	$	
2A	$	4,302,045	2B	$	130,000,000	2C	$	6,000,000										
3A	$		3B	$		3C	$											
4A	$		4B	$		4C	$											
5A	$		5B	$		5C	$											
6	$																	

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Purchased Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2020	01/02/2021	1,995		3,257.85		85,150		458					(84,692)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/02/2021	2,609		3,257.85		180,200		969					(179,231)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/08/2020	01/08/2021	1,537		3,253.05		71,000		1,527					(69,473)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/08/2021	1,537		3,253.05		116,000		2,495					(113,505)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2020	01/02/2021	307		3,257.85		10,700		58					(10,642)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2020	01/02/2021	614		3,257.85		37,800		203					(37,597)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/08/2021	307		3,253.05		14,900		320					(14,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/08/2021	461		3,253.05		28,350		610					(27,740)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2020	01/02/2021	460		3,257.85		16,050		86					(15,964)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2020	01/02/2021	307		3,257.85		11,500		62					(11,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/08/2020	01/08/2021	307		3,253.05		10,800		232					(10,568)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/08/2020	01/08/2021	154		3,253.05		6,200		133					(6,067)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/15/2020	01/15/2021	1,976		3,289.29		99,450		4,010					(95,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/15/2020	01/15/2021	1,976		3,289.29		148,200		5,976					(142,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/15/2020	01/15/2021	304		3,289.29		15,400		621					(14,779)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/15/2020	01/15/2021	456		3,289.29		28,800		1,161					(27,639)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/15/2020	01/15/2021	456		3,289.29		16,650		671					(15,979)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/22/2020	01/22/2021	2,258		3,321.75		114,750		6,786					(107,964)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/22/2020	01/22/2021	2,408		3,321.75		180,800		10,692					(170,108)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/22/2020	01/22/2021	452		3,321.75		24,300		1,437					(22,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/22/2020	01/22/2021	602		3,321.75		40,600		2,401					(38,199)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/22/2020	01/22/2021	301		3,321.75		11,200		662					(10,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/22/2020	01/22/2021	151		3,321.75		6,450		381					(6,069)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2020	01/29/2021	3,208		3,273.40		153,300		11,951					(141,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2020	01/29/2021	3,819		3,273.40		275,000		21,438					(253,562)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2020	01/29/2021	764		3,273.40		30,750		2,397					(28,353)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2020	01/29/2021	916		3,273.40		60,900		4,748					(56,152)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/29/2020	01/29/2021	305		3,273.40		10,700		834					(9,866)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/29/2020	01/29/2021	458		3,273.40		18,600		1,450					(17,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2020	02/05/2021	2,249		3,334.69		110,250		10,772					(99,478)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/05/2020	02/05/2021	2,399		3,334.69		176,000		17,195					(158,805)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2020	02/05/2021	450		3,334.69		22,050		2,154					(19,896)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2020	02/05/2021	600		3,334.69		45,600		4,455					(41,145)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/05/2020	02/05/2021	450		3,334.69		15,900		1,553					(14,347)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/05/2020	02/05/2021	150		3,334.69		6,200		606					(5,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/12/2020	02/12/2021	2,219		3,379.45		97,500		11,487					(86,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2020	02/12/2021	2,663		3,379.45		191,700		22,585					(169,115)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/12/2020	02/12/2021	296		3,379.45		12,400		1,461					(10,939)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/12/2020	02/12/2021	592		3,379.45		39,400		4,642					(34,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/12/2020	02/12/2021	148		3,379.45		5,300		624					(4,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/12/2020	02/12/2021	148		3,379.45		6,500		766					(5,734)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/19/2020	02/19/2021	1,477		3,386.15		62,500		8,621					(53,879)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/19/2020	02/19/2021	1,624		3,386.15		126,500		17,448					(109,052)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/19/2020	02/19/2021	148		3,386.15		6,300		869					(5,431)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/19/2020	02/19/2021	443		3,386.15		27,300		3,766					(23,534)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/19/2020	02/19/2021	443		3,386.15		16,050		2,214					(13,836)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/19/2020	02/19/2021	148		3,386.15		6,500		897					(5,603)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/26/2020	02/26/2021	3,530		3,116.39		114,400		18,080					(96,320)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	02/26/2021	4,171		3,116.39		241,800		38,216					(203,584)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	02/26/2021	802		3,116.39		30,250		4,781					(25,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	02/26/2021	1,123		3,116.39		62,300		9,846					(52,454)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/26/2020	02/26/2021	100		3,116.39		9,000		1,422					(7,578)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/26/2020	02/26/2021	100		3,116.39		10,400		1,644					(8,756)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/04/2020	03/04/2021	2,236		3,130.12		66,500		11,798					(54,702)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/04/2021	2,716		3,130.12		142,800		25,335					(117,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/04/2021	319		3,130.12		8,600		1,526					(7,074)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/04/2021	639		3,130.12		26,800		4,755					(22,045)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/04/2020	03/04/2021	479		3,130.12		12,300		2,182					(10,118)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/04/2020	03/04/2021	160		3,130.12		4,400		781					(3,619)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/11/2020	03/11/2021	3,101		2,741.38		62,900		12,343		672,056			(50,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/11/2020	03/11/2021	3,283		2,741.38		134,100		26,315		1,158,905			(107,785)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/11/2020	03/11/2021	730		2,741.38		14,800		2,904		156,745			(11,896)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/11/2020	03/11/2021	912		2,741.38		26,250		5,151		249,338			(21,099)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/11/2020	03/11/2021	182		2,741.38		3,250		638		35,437			(2,612)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/11/2020	03/11/2021	182		2,741.38		3,450		677		37,603			(2,773)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/18/2020	03/18/2021	3,336		2,398.10		57,600		12,387		413,646			(45,213)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2020	03/18/2021	3,961		2,398.10		92,150		19,817		858,374			(72,333)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2020	03/18/2021	834		2,398.10		15,800		3,398		118,873			(12,402)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2020	03/18/2021	1,251		2,398.10		26,100		5,613		224,608			(20,487)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/18/2020	03/18/2021	208		2,398.10		3,500		753		24,115			(2,747)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/18/2020	03/18/2021	208		2,398.10		4,100		882		29,947			(3,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/25/2021	3,030		2,475.56		57,000		13,331		272,510			(43,669)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/25/2020	03/25/2021	4,241		2,475.56		135,450		31,678		755,957			(103,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/25/2020	03/25/2021	808		2,475.56		18,400		4,303		92,604			(14,097)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/25/2020	03/25/2021	1,212		2,475.56		33,600		7,858		182,312			(25,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/25/2020	03/25/2021	202		2,475.56		3,650		854		16,294			(2,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/25/2020	03/25/2021	202		2,475.56		5,400		1,263		28,384			(4,137)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2020	04/01/2021	2,833		2,470.50		50,400		12,740		57,746			(37,660)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/01/2021	3,643		2,470.50		101,700		25,708		288,571			(75,993)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/08/2021	2,727		2,749.98		60,750		16,538		271,061			(44,213)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/08/2020	04/08/2021	3,273		2,749.98		126,900		34,545		599,231			(92,355)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/01/2021	810		2,470.50		16,800		4,247		24,832			(12,553)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/01/2021	1,012		2,470.50		25,250		6,383		60,037			(18,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/08/2021	727		2,749.98		17,600		4,791		76,381			(12,809)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/08/2021	1,091		2,749.98		39,600		10,780		184,186			(28,820)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2020	04/01/2021	202		2,470.50		3,350		847		3,279			(2,503)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2020	04/01/2021	202		2,470.50		5,100		1,289		10,824			(3,811)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/08/2021	182		2,749.98		3,700		1,007		15,281			(2,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/08/2021	182		2,749.98		5,450		1,484		24,801			(3,966)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/15/2021	2,874		2,783.36		70,400		20,533		592,431			(49,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/15/2020	04/15/2021	3,054		2,783.36		118,150		34,460		942,609			(83,690)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/15/2020	04/15/2021	25,250		2,783.36		25,250		7,365		205,080			(17,885)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/15/2020	04/15/2021	41,700		2,783.36		41,700		12,163		329,850			(29,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/15/2021	180		2,783.36		3,450		1,006		30,735			(2,444)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/15/2021	359		2,783.36		10,600		3,092		85,171			(7,508)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2020	04/22/2021	2,858		2,799.31		66,400		20,658		397,599			(45,742)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/22/2020	04/22/2021	2,858		2,799.31		104,000		32,356		662,173			(71,644)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/22/2020	04/22/2021	893		2,799.31		25,250		7,856		156,600			(17,394)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/22/2020	04/22/2021	1,072		2,799.31		39,000		12,133		251,551			(26,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/22/2020	04/22/2021	179		2,799.31		3,250		1,011		18,750			(2,239)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/22/2020	04/22/2021	357		2,799.31		9,500		2,956		56,092			(6,544)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2020	05/06/2021	4,915		2,848.42		116,200		40,608		474,091			(75,592)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2020	05/06/2021	5,793		2,848.42		227,700		79,573		946,405			(148,127)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2020	05/06/2021	878		2,848.42		23,000		8,038		90,529			(14,962)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2020	05/06/2021	2,458		2,848.42		92,400		32,290		384,067			(60,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/06/2020	05/06/2021	176		2,848.42		3,300		1,153		12,319			(2,147)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/06/2020	05/06/2021	878		2,848.42		25,500		8,911		100,808			(16,589)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	05/13/2020	05/13/2021	2,660		2,820.00		62,250		22,925		385,278			(39,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/13/2021	2,837		2,820.00		105,600		38,890		652,755			(66,710)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/13/2021	887		2,820.00		25,750		9,483		159,617			(16,267)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/13/2021	1,064		2,820.00		39,600		14,584		245,792			(25,016)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	05/13/2020	05/13/2021	177		2,820.00		3,050		1,123		19,919			(1,927)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	05/13/2020	05/13/2021	532		2,820.00		15,000		5,524		90,394			(9,476)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/20/2021	2,860		2,971.61		79,900		30,929		375,116			(48,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/20/2020	05/20/2021	2,860		2,971.61		131,750		51,000		611,679			(80,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/20/2020	05/20/2021	337		2,971.61		7,800		3,019		36,787			(4,781)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/20/2020	05/20/2021	1,514		2,971.61		63,000		24,387		287,088			(38,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/20/2021	269		2,971.61		7,520		2,911		35,314			(4,609)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2020	05/27/2021	2,635		3,036.13		74,400		30,200		92,802			(44,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/27/2020	05/27/2021	2,635		3,036.13		117,600		47,735		221,899			(69,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2020	05/27/2021	823		3,036.13		23,250		9,438		28,709			(13,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2020	05/27/2021	1,482		3,036.13		64,800		26,303		116,686			(38,497)				

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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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/27/2020	05/27/2021	329		3,036.13		9,800		3,978		13,080			(5,822)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/03/2020	06/03/2021	1,921		3,122.87		60,000		25,500		147,179			(34,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/03/2020	06/03/2021	2,081		3,122.87		102,050		43,371		258,075			(58,679)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2020	06/10/2021	2,194		3,190.14		71,400		31,733		266,718			(39,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2020	06/10/2021	2,194		3,190.14		110,600		49,156		396,176			(61,444)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/03/2020	06/03/2021	480		3,122.87		15,000		6,375		37,451			(8,625)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/03/2020	06/03/2021	801		3,122.87		35,750		15,194		91,736			(20,556)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2020	06/10/2021	470		3,190.14		16,200		7,200		59,985			(9,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2020	06/10/2021	784		3,190.14		36,500		16,222		131,823			(20,278)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/03/2020	06/03/2021	160		3,122.87		5,000		2,125		12,423			(2,875)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2020	06/10/2021	157		3,190.14		5,400		2,400		19,906			(3,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/17/2020	06/17/2021	2,088		3,113.49		61,750		28,645		273,152			(33,105)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2020	06/17/2021	2,248		3,113.49		109,900		50,981		476,370			(58,919)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/17/2020	06/17/2021	482		3,113.49		13,650		6,332		59,471			(7,318)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/17/2020	06/17/2021	803		3,113.49		34,250		15,888		145,690			(18,362)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/17/2020	06/17/2021	321		3,113.49		10,100		4,685		44,137			(5,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	06/24/2020	06/24/2021	2,131		3,050.33		56,550		27,333		100,942			(29,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/24/2021	2,787		3,050.33		113,900		55,052		276,827			(58,848)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/24/2021	656		3,050.33		17,600		8,507		31,038			(9,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/24/2021	820		3,050.33		30,750		14,863		71,935			(15,888)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/24/2021	328		3,050.33		9,800		4,737		19,284			(5,063)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2020	07/01/2021	2,247		3,115.86		64,400		32,373		27,032			(32,027)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	07/01/2021	2,407		3,115.86		114,750		57,683		100,298			(57,067)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	07/08/2020	07/08/2021	2,051		3,169.94		59,800		31,186		222,234			(28,614)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2020	07/08/2021	2,051		3,169.94		95,550		49,830		353,609			(45,720)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/15/2020	07/15/2021	1,705		3,226.56		50,050		27,043		228,919			(23,007)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/15/2020	07/15/2021	2,169		3,226.56		107,800		58,247		460,963			(49,553)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2020	07/01/2021	481		3,115.86		13,800		6,937		5,761			(6,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2020	07/01/2021	642		3,115.86		25,400		12,768		20,480			(12,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2020	07/08/2021	315		3,169.94		7,700		4,016		28,378			(3,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2020	07/08/2021	789		3,169.94		29,500		15,384		109,669			(14,116)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/15/2020	07/15/2021	465		3,226.56		13,950		7,538		63,031			(6,413)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/15/2020	07/15/2021	465		3,226.56		19,650		10,617		83,975			(9,033)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	07/01/2021	160		3,115.86		5,500		2,765		3,086			(2,735)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2020	07/08/2021	100		3,169.94		10,800		5,632		40,242			(5,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/15/2020	07/15/2021	310		3,226.56		10,900		5,890		48,680			(5,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/22/2020	07/22/2021	1,984		3,276.02		60,450		33,800		158,824			(26,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2020	07/22/2021	2,137		3,276.02		112,700		63,015		307,670			(49,685)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/22/2020	07/22/2021	305		3,276.02		7,100		3,970		17,682			(3,130)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/22/2020	07/22/2021	763		3,276.02		30,000		16,774		82,010			(13,226)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/22/2020	07/22/2021	305		3,276.02		11,300		6,318		31,248			(4,982)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/05/2020	08/05/2021	3,907		3,327.77		114,400		68,271		347,772			(46,129)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/05/2020	08/05/2021	4,057		3,327.77		217,350		129,709		630,383			(87,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/12/2020	08/12/2021	1,775		3,380.35		56,700		34,904		120,183			(21,796)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2020	08/12/2021	1,923		3,380.35		105,300		64,822		212,053			(40,478)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2020	08/05/2021	751		3,327.77		22,000		13,129		67,074			(8,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2020	08/05/2021	902		3,327.77		39,900		23,811		120,137			(16,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2020	08/12/2021	296		3,380.35		7,200		4,432		15,436			(2,768)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2020	08/12/2021	887		3,380.35		37,500		23,085		77,747			(14,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2020	08/05/2021	601		3,327.77		21,600		12,890		66,724			(8,710)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2020	08/12/2021	444		3,380.35		16,950		10,434		35,345			(6,516)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/19/2021	1,926		3,374.85		61,750		39,175		136,721			(22,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/19/2020	08/19/2021	2,222		3,374.85		127,500		80,887		282,799			(46,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2021	2,012		3,478.73		63,700		41,610		52,144			(22,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2020	08/26/2021	2,443		3,478.73		141,950		92,725		168,765			(49,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/19/2021	296		3,374.85		7,200		4,568		15,876			(2,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/19/2021	889		3,374.85		39,300		24,932		89,166			(14,368)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2021	287		3,478.73		7,400		4,834		4,709			(2,566)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2021	575		3,478.73		26,600		17,376		28,497			(9,224)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/19/2021	296		3,374.85		11,900		7,549		26,567			(4,351)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2021	431		3,478.73		15,600		10,190		13,442			(5,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/02/2021	1,676		3,580.84		55,200		37,107		6,921			(18,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2020	09/02/2021	1,955		3,580.84		109,900		73,877		35,525			(36,023)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2020	09/09/2021	1,912		3,398.96		54,600		37,765		185,529			(16,835)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2020	09/09/2021	2,354		3,398.96		112,800		78,020		365,330			(34,780)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/02/2021	140		3,580.84		3,450		2,319		162			(1,131)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/02/2021	838		3,580.84		37,800		25,410		9,468			(12,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2020	09/09/2021	588		3,398.96		19,000		13,142		64,070			(5,858)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2020	09/09/2021	588		3,398.96		26,400		18,260		83,110			(8,140)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/02/2021	279		3,580.84		10,400		6,991		1,599			(3,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2020	09/09/2021	294		3,398.96		8,900		6,156		30,418			(2,744)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/16/2021	1,625		3,385.49		50,050		35,591		155,308			(14,459)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/16/2021	1,772		3,385.49		96,000		68,267		275,074			(27,733)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/16/2021	148		3,385.49		3,450		2,453		11,071			(997)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/16/2021	443		3,385.49		18,000		12,800		54,034			(5,200)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	09/16/2020	09/16/2021	295		3,385.49		9,100		6,471		28,337			(2,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/23/2020	09/23/2021	2,008		3,236.92		55,900		40,838		183,100			(15,062)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/23/2021	2,317		3,236.92		114,000		83,283		345,123			(30,717)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/23/2021	309		3,236.92		6,600		4,822		22,315			(1,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/23/2021	772		3,236.92		28,500		20,821		89,866			(7,679)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/23/2020	09/23/2021	463		3,236.92		12,900		9,424		42,071			(3,476)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/07/2020	10/07/2021	3,509		3,419.45		111,600		85,800		294,140			(25,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/07/2021	3,802		3,419.45		208,000		159,914		507,674			(48,086)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/14/2020	10/14/2021	1,290		3,488.67		41,850		32,963		107,756			(8,888)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/14/2020	10/14/2021	1,863		3,488.67		99,450		78,330		241,787			(21,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/07/2021	585		3,419.45		16,400		12,609		44,587			(3,791)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/07/2021	877		3,419.45		37,500		28,831		98,388			(8,669)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/14/2020	10/14/2021	143		3,488.67		3,550		2,796		9,346			(754)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/14/2020	10/14/2021	860		3,488.67		34,200		26,937		87,847			(7,263)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/07/2021	731		3,419.45		18,750		14,415		52,850			(4,335)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	10/14/2020	10/14/2021	287		3,488.67		7,900		6,222		20,874			(1,678)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/21/2021	1,310		3,435.56		39,600		31,935		101,885			(7,665)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/21/2021	2,038		3,435.56		103,600		83,548		242,784			(20,052)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/21/2021	291		3,435.56		8,300		6,694		21,343			(1,606)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/21/2021	582		3,435.56		25,800		20,806		61,812			(4,994)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/21/2020	10/21/2021	291		3,435.56		7,200		5,806		18,721			(1,394)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/28/2021	1,834		3,271.03		50,400		41,594		128,635			(8,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/28/2021	2,140		3,271.03		105,000		86,653		232,939			(18,347)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/28/2021	459		3,271.03		11,850		9,779		29,836			(2,071)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/28/2021	611		3,271.03		24,600		20,302		57,060			(4,298)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/28/2021	153		3,271.03		3,700		3,053		9,261			(647)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/04/2020	11/04/2021	1,742		3,443.44		60,000		50,667		119,544			(9,333)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/04/2020	11/04/2021	1,888		3,443.44		104,650		88,371		193,739			(16,279)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/11/2020	11/11/2021	1,819		3,572.66		72,800		62,891		133,399			(9,909)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	11/11/2020	11/11/2021	1,819		3,572.66		124,150		107,252		205,868			(16,898)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/04/2021	290		3,443.44		7,800		6,587		15,955			(1,213)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/04/2021	436		3,443.44		19,950		16,847		37,764			(3,103)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/11/2020	11/11/2021	420		3,572.66		11,850		10,237		23,867			(1,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/11/2020	11/11/2021	560		3,572.66		27,600		23,843		49,677			(3,757)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/04/2020	11/04/2021	145		3,443.44		4,650		3,927		9,736			(723)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/11/2020	11/11/2021	280		3,572.66		10,500		9,071		19,422			(1,429)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/18/2021	1,542		3,567.79		62,150		54,899		104,875			(7,251)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/18/2021	1,682		3,567.79		115,200		101,760		175,139			(13,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	11/18/2020	11/18/2021	280		3,567.79		8,200		7,243		14,504			(957)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	11/18/2020	11/18/2021	420		3,567.79		21,300		18,815		34,133			(2,485)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	11/18/2020	11/18/2021	280		3,567.79		10,700		9,452		18,333			(1,248)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2021	1,653		3,629.65		70,800		63,917		117,791			(6,883)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2021	1,929		3,629.65		131,600		118,806		202,361			(12,794)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2021	413		3,629.65		13,050		11,781		22,595			(1,269)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2021	551		3,629.65		30,800		27,806		48,549			(2,994)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2021	276		3,629.65		11,200		10,111		19,032			(1,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/02/2021	1,090		3,669.01		43,600		40,201		68,807			(3,399)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/02/2020	12/02/2021	1,363		3,669.01		92,000		84,828		130,715			(7,172)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/09/2021	1,634		3,672.82		67,200		63,226		96,560			(3,974)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/09/2021	1,906		3,672.82		134,400		126,452		161,779			(7,948)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/02/2021	273		3,669.01		8,900		8,206		15,069			(694)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/02/2021	409		3,669.01		21,900		20,193		32,362			(1,707)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/09/2021	408		3,672.82		12,300		11,573		18,222			(727)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/09/2021	408		3,672.82		23,100		21,734		29,589			(1,366)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/02/2021	273		3,669.01		10,900		10,050		17,438			(850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/09/2020	12/09/2021	272		3,672.82		9,900		9,315		14,477			(585)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/16/2020	12/16/2021	2,026		3,701.17		84,750		81,333		109,110			(3,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	12/16/2020	12/16/2021	2,161		3,701.17		143,200		137,426		167,643			(5,774)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	12/16/2020	12/16/2021	270		3,701.17		8,100		7,773		11,129			(327)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	12/16/2020	12/16/2021	405		3,701.17		21,300		20,441		26,268			(859)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/16/2020	12/16/2021	135		3,701.17		4,250		4,079		6,069			(171)				

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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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	12/23/2020	12/23/2021	1,762		3,690.01		75,400		73,778		96,503			(1,622)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/23/2020	12/23/2021	1,897		3,690.01		123,200		120,551		150,229			(2,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	12/23/2020	12/23/2021	271		3,690.01		8,400		8,219		11,452			(181)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	12/23/2020	12/23/2021	407		3,690.01		24,000		23,484		27,665			(516)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	12/23/2020	12/23/2021	271		3,690.01		9,100		8,904		11,874			(196)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/14/2020	01/08/2021	325		3,255.00		6,915,821		288,159		16,170,963			(6,627,662)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/14/2020	01/08/2021	15		3,255.00		319,197		13,300		746,352			(305,897)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2020	01/15/2021	225		3,295.00		4,625,653		192,736		10,293,887			(4,432,917)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2020	01/15/2021	10		3,295.00		205,589		8,566		457,506			(197,023)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2020	01/15/2021	10		3,295.00		205,589		8,566		457,506			(197,023)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	01/22/2021	250		3,325.00		4,166,363		173,598		10,724,748			(3,992,765)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2020	01/22/2021	10		3,325.00		166,659		6,944		428,990			(159,715)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/04/2020	01/29/2021	250		3,275.00		5,234,113		237,914		11,990,407			(4,996,199)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/04/2020	01/29/2021	10		3,275.00		209,369		9,517		479,616			(199,853)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/04/2020	01/29/2021	5		3,305.00		95,327		4,333		225,262			(90,994)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/11/2020	02/05/2021	325		3,305.00		7,539,821		942,478		14,823,493			(6,597,343)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2020	02/12/2021	300		3,365.00		5,862,735		732,842		12,215,077			(5,129,893)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/11/2020	02/05/2021	10		3,305.00		231,999		29,000		456,107			(202,999)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2020	02/12/2021	15		3,365.00		293,142		36,643		610,754			(256,499)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2020	02/12/2021	5		3,320.00		111,922		13,990		224,297			(97,932)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	02/19/2021	275		3,375.00		2,755,349		344,419		11,098,376			(2,410,931)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	02/19/2021	10		3,375.00		100,199		12,525		403,577			(87,674)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/03/2020	02/26/2021	375		3,105.00		7,357,293		1,003,267		24,724,262			(6,354,026)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/03/2020	02/26/2021	15		3,105.00		294,297		40,131		988,971			(254,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/03/2020	02/26/2021	5		3,200.00		73,072		9,964		284,960			(63,108)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2020	03/05/2021	300		3,035.00		4,604,835		959,341		21,877,178			(3,645,494)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2020	03/05/2021	20		3,035.00		306,994		63,957		1,458,479			(243,037)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2020	03/12/2021	425		2,685.00		10,533,814		2,194,545		45,437,564			(8,339,270)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2020	03/12/2021	25		2,685.00		619,641		129,092		2,672,798			(490,549)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2020	03/12/2021	5		2,795.00		97,007		20,210		481,095			(76,797)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/25/2020	03/19/2021	450		2,465.00		14,861,000		3,096,042		57,854,908			(11,764,959)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/24/2020	03/19/2021	25		2,465.00		529,816		110,378		3,214,162			(419,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/24/2020	03/19/2021	5		2,465.00		105,967		22,076		642,832			(83,891)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2020	03/26/2021	375		2,480.00		11,536,667		2,621,970		47,688,964			(8,914,698)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/03/2020	01/15/2021	200		3,250.00		494,916		27,495		10,044,118			(467,420)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2020	04/01/2021	400		2,545.00		16,332,979		4,763,785		48,358,760			(11,569,193)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2020	04/09/2021	350		2,705.00		12,845,878		3,746,714		36,947,736			(9,099,163)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2020	03/26/2021	25		2,480.00		769,116		174,799		3,179,264			(594,317)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2020	04/01/2021	30		2,545.00		1,224,978		357,285		3,626,907			(867,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2020	04/09/2021	30		2,705.00		1,101,080		321,148		3,166,949			(779,932)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2020	04/01/2021	5		2,530.00		209,017		60,963		611,791			(148,054)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2020	04/16/2021	375		2,800.00		11,015,815		3,212,946		36,254,308			(7,802,869)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2020	04/16/2021	20		2,800.00		587,515		171,359		1,933,563			(416,156)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2020	04/16/2021	5		2,730.00		166,562		48,581		516,712			(117,982)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	04/23/2021	325		2,800.00		10,909,765		3,182,015		31,483,220			(7,727,751)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	04/23/2021	20		2,800.00		671,375		195,818		1,937,429			(475,557)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2020	01/15/2021	15		3,000.00		310,877		17,271		1,127,610			(293,606)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2020	04/30/2021	325		2,890.00		9,385,207		2,986,202		28,799,522			(6,399,005)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/12/2020	05/07/2021	325		2,860.00		9,717,682		3,644,131		29,775,896			(6,073,551)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2020	04/30/2021	15		2,890.00		433,168		137,826		1,329,209			(295,342)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/12/2020	05/07/2021	15		2,860.00		448,513		168,192		1,374,272			(280,321)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2020	04/30/2021	5		2,840.00		159,283		50,681		466,476			(108,602)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/19/2020	05/14/2021	350		2,870.00		11,409,145		4,278,430		31,807,878			(7,130,716)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/19/2020	05/14/2021	20		2,870.00		651,956		244,483		1,817,593			(407,472)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/19/2020	05/14/2021	5		2,870.00		162,993		61,122		454,398			(101,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	05/21/2021	375		2,940.00		11,734,709		4,400,516		31,727,580			(7,334,193)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	05/21/2021	20		2,940.00		625,856		234,696		1,692,138			(391,160)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	275		3,000.00		8,433,305		3,449,988		21,817,414			(4,983,316)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	325		3,090.00		11,042,707		5,061,241		23,210,170			(5,981,466)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	15		3,000.00		460,003		188,183		1,190,041			(271,820)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	15		3,090.00		509,668		233,598		1,071,239			(276,070)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	10		3,290.00		218,650		100,215		539,436			(118,436)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	5		2,990.00		156,508		64,026		401,225			(92,482)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	10		3,310.00		207,580		95,141		522,442			(112,439)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	325		3,120.00		9,464,182		4,337,750		22,422,458			(5,126,432)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	50		3,110.00		1,480,632		678,623		3,493,859			(802,009)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	375		3,100.00		11,852,459		5,432,377		26,624,284			(6,420,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	15		3,120.00		436,813		200,206		1,034,883			(236,607)				

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	10		3,330.00		176,310		80,809		508,720			(95,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	15		3,100.00		474,103		217,297		1,064,971			(256,806)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	15		3,300.00		300,538		137,747		805,478			(162,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	5		3,120.00		145,608		66,737		344,961			(78,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	10		3,330.00		176,310		80,809		508,720			(95,501)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	5		3,300.00		100,183		45,917		268,493			(54,266)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	325		3,090.00		8,972,132		4,112,227		23,435,734			(4,859,905)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	10		3,090.00		276,070		126,532		721,100			(149,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	15		3,300.00		243,178		111,457		809,889			(131,722)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	5		3,090.00		138,038		63,267		360,550			(74,770)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	10		3,300.00		162,120		74,305		539,926			(87,815)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	325		3,100.00		10,108,007		5,475,170		23,220,084			(4,632,836)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	250		3,190.00		6,793,391		3,679,753		15,946,903			(3,113,638)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	15		3,100.00		466,528		252,703		1,071,696			(213,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	10		3,300.00		193,720		104,932		542,740			(88,789)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	10		3,190.00		271,740		147,193		637,876			(124,548)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	10		3,400.00		158,380		85,789		462,815			(72,591)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	5		3,300.00		96,863		52,467		271,370			(44,395)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	5		3,140.00		150,978		81,780		340,544			(69,198)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	5		3,400.00		79,193		42,896		231,407			(36,297)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	350		3,200.00		10,813,095		5,857,093		22,100,624			(4,956,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	15		3,200.00		463,423		38,619		947,170			(424,805)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	15		3,410.00		278,398		23,200		686,373			(255,198)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	10		3,410.00		185,600		100,534		457,582			(85,067)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	300		3,240.00		8,086,668		4,380,279		17,990,894			(3,706,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	15		3,240.00		404,338		219,017		899,545			(185,322)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	10		3,470.00		146,150		79,165		413,333			(66,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	5		3,240.00		134,783		73,007		299,848			(61,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	10		3,470.00		146,150		79,165		413,333			(66,986)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	325		3,240.00		9,922,431		5,863,255		19,562,228			(4,059,176)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	350		3,320.00		10,532,394		6,582,746		18,829,898			(3,949,648)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	15		3,240.00		457,963		270,615		902,872			(187,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	15		3,460.00		267,943		158,330		635,957			(109,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	15		3,310.00		460,888		288,055		819,253			(172,833)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	10		3,550.00		171,090		106,932		359,222			(64,159)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	5		3,460.00		89,318		52,779		211,986			(36,539)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	5		3,310.00		153,633		96,020		273,084			(57,612)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	10		3,550.00		171,090		106,932		359,222			(64,159)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	300		3,360.00		8,734,067		5,458,792		15,243,899			(3,275,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	325		3,380.00		10,105,081		6,315,675		16,079,170			(3,789,405)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	15		3,360.00		436,708		272,943		762,195			(163,766)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	10		3,590.00		164,640		102,900		333,600			(61,740)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	15		3,380.00		466,393		291,496		742,116			(174,897)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	10		3,610.00		179,890		112,432		322,801			(67,459)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	5		3,590.00		82,323		51,452		166,800			(30,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	5		3,380.00		155,468		97,167		247,372			(58,300)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	10		3,610.00		179,890		112,432		322,801			(67,459)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	300		3,460.00		9,970,964		6,798,385		13,058,645			(3,172,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	275		3,500.00		6,433,501		4,557,063		11,221,735			(1,876,438)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	10		3,460.00		332,370		226,616		435,288			(105,754)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	10		3,700.00		198,240		135,164		266,094			(63,076)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	15		3,490.00		358,423		253,883		623,251			(104,540)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	15		3,740.00		188,863		133,778		366,937			(55,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	5		3,700.00		99,123		67,584		133,047			(31,539)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	5		3,490.00		119,478		84,630		207,750			(34,848)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	5		3,740.00		62,958		44,595		122,312			(18,363)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	300		3,360.00		9,655,364		6,839,216		15,527,416			(2,816,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	15		3,360.00		482,773		341,964		776,371			(140,809)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	10		3,580.00		199,080		141,015		352,634			(58,065)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	5		3,580.00		99,543		70,509		176,317			(29,033)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	325		3,370.00		8,380,952		5,936,508		16,645,270			(2,444,444)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/22/2020	09/17/2021	15		3,370.00		386,818		273,996		768,243			(112,822)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	10		3,600.00		145,800		103,275		341,789			(42,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	5		3,370.00		128,943		91,334		256,081			(37,608)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	10		3,600.00		145,800		103,275		341,789			(42,525)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	350		3,270.00		11,954,791		8,467,977		20,797,034			(3,486,814)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	15		3,270.00		512,353		362,917		891,302			(149,436)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	10		3,490.00		216,950		153,673		423,379			(63,277)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	5		3,490.00		108,478		76,838		211,689			(31,639)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	350		3,360.00		11,631,041		9,207,907		18,369,186			(2,423,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	250		3,410.00		8,857,138		7,011,901		12,217,267			(1,845,237)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	15		3,360.00		498,478		394,628		787,251			(103,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	15		3,580.00		315,028		249,397		542,595			(65,631)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	10		3,410.00		354,290		280,480		488,691			(73,810)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	15		3,640.00		330,538		261,676		486,094			(68,862)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	10		3,300.00		369,520		292,537		572,257			(76,983)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	5		3,580.00		105,013		83,135		180,865			(21,878)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	5		3,640.00		110,183		87,228		162,031			(22,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	350		3,490.00		9,899,591		7,837,176		15,105,841			(2,062,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	350		3,450.00		9,193,991		7,278,576		16,228,906			(1,915,415)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	10		3,480.00		288,800		228,634		438,912			(60,167)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	10		3,730.00		159,890		126,580		270,151			(33,310)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	10		3,450.00		262,690		207,963		463,683			(54,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	10		3,680.00		148,060		117,214		304,366			(30,846)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	5		3,480.00		144,403		114,319		219,456			(30,084)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	5		3,730.00		79,948		63,292		135,076			(16,656)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	5		3,680.00		74,033		58,609		152,183			(15,423)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	325		3,350.00		9,631,227		8,317,878		17,614,360			(1,313,349)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	10		3,350.00		296,350		255,939		541,980			(40,411)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	10		3,580.00		175,380		151,465		373,471			(23,916)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	10		3,420.00		345,200		302,050		491,080			(43,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	10		3,650.00		208,420		182,368		329,743			(26,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	5		3,410.00		131,048		113,178		248,067			(17,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	5		3,580.00		87,693		75,735		186,735			(11,958)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	325		3,420.00		11,218,852		9,816,496		15,960,088			(1,402,357)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	5		3,650.00		104,213		91,186		164,872			(13,027)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	300		3,540.00		9,665,564		8,457,369		12,203,300			(1,208,196)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	10		3,540.00		322,190		281,917		406,777			(40,274)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	15		3,770.00		285,043		249,413		389,093			(35,630)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	5		3,500.00		174,083		152,322		217,532			(21,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	5		3,770.00		95,018		83,140		129,698			(11,877)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	350		3,590.00		10,455,741		9,148,773		13,133,608			(1,306,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	15		3,590.00		448,108		392,094		562,869			(56,014)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	10		3,830.00		166,970		146,099		229,374			(20,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	5		3,830.00		83,488		73,052		114,687			(10,436)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	275		3,620.00		8,366,201		7,985,919		9,833,338			(380,282)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	325		3,660.00		9,765,127		9,358,247		10,875,332			(406,880)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	10		3,610.00		310,560		296,444		364,175			(14,116)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	5		3,860.00		86,018		82,108		108,147			(3,910)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	10		3,660.00		300,470		287,951		334,626			(12,520)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	10		3,890.00		172,520		165,332		204,474			(7,188)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	5		3,610.00		155,283		148,224		182,088			(7,058)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	5		3,860.00		86,018		82,108		108,147			(3,910)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	5		3,890.00		86,263		82,668		102,237			(3,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	325		3,680.00		9,367,652		8,977,334		10,561,936			(390,319)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	10		3,680.00		288,240		276,230		324,983			(12,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	10		3,900.00		168,360		161,345		202,756			(7,015)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	5		3,680.00		144,123		138,118		162,491			(6,005)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	5		3,940.00		75,103		71,973		92,052			(3,129)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	350		3,700.00		9,921,991		9,508,574		11,046,109			(413,416)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	10		3,700.00		283,490		271,678		315,603			(11,812)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	10		3,940.00		157,020		150,478		187,188			(6,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	5		3,940.00		78,513		75,241		93,594			(3,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	250		3,700.00		7,530,638		7,216,861		7,949,228			(313,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	5		3,700.00		150,618		144,342		158,985			(6,276)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	10		3,920.00		177,830		170,421		198,851			(7,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	5		3,700.00		150,618		144,342		158,985			(6,276)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	5		3,960.00		79,503		76,190		90,372			(3,313)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2019	01/13/2021	5,473		441.37	75,020			1,110		185,995			(37,459)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	01/17/2019	01/21/2021	5,934		438.00	96,960			2,474		221,699			(48,348)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	01/24/2019	01/27/2021	7,878		441.50	126,080			4,234		266,893			(62,954)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2019	02/03/2021	1,692		302.62	25,900			1,112		45,784			(12,915)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI-	01/31/2019	02/03/2021	5,833		450.55	84,240			3,620		148,983			(42,062)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/06/2019	02/10/2021	1,559		315.49	20,100			1,069		111,704			(10,023)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	02/07/2019	02/10/2021	6,040		452.79	88,250			4,711		138,654			(44,065)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2019	02/18/2021	6,734		450.31	111,720			7,269		171,231			(55,707)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	02/21/2019	02/24/2021	9,055		451.95	161,880			12,009		217,841			(80,829)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2021	1,858		321.71	20,340			1,716		121,533			(10,142)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2019	03/03/2021	4,273		459.62	66,780			5,649		75,309			(33,344)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2019	03/10/2021	3,323		303.65	60,700			5,699		82,397			(30,267)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	03/07/2019	03/10/2021	7,147		459.20	108,000			10,150		139,269			(53,926)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2019	03/17/2021	1,543		324.62	15,650			1,616		97,073			(7,804)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2019	03/17/2021	3,058		454.85	59,020			6,101		67,700			(29,470)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	03/20/2019	03/24/2021	1,656		311.08	23,100			2,602		31,414			(11,518)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	03/21/2019	03/24/2021	5,164		463.11	83,380			9,403		82,278			(41,633)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2019	03/31/2021	2,455		321.32	31,280			3,821		161,995			(15,619)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	03/29/2019	04/01/2021	8,397		466.85	134,280			16,585		122,101			(67,048)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	04/04/2019	04/06/2021	7,230		458.76	134,540			17,565		150,941			(67,270)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/10/2019	04/14/2021	1,526		330.36	13,450			1,900		86,606			(6,707)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	04/11/2019	04/14/2021	8,598		465.18	146,520			20,726		133,065			(73,160)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/21/2021	1,643		313.50	22,550			3,404		27,750			(11,244)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	04/18/2019	04/21/2021	10,739		463.88	177,560			26,840		178,847			(88,659)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	04/25/2019	04/28/2021	11,110		458.84	225,600			36,293		238,573			(112,646)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	05/02/2019	05/05/2021	8,753		472.32	139,080			23,712		102,909			(69,445)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	05/09/2019	05/12/2021	8,368		467.66	130,320			23,443		128,901			(65,071)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	05/16/2019	05/19/2021	8,233		471.37	138,960			26,303		108,785			(69,385)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/22/2019	05/26/2021	3,079		325.12	31,200			6,191		190,983			(15,557)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2019	05/26/2021	8,431		470.02	150,960			29,992		120,732			(75,377)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2019	06/03/2021	1,625		320.87	16,800			3,514		15,675			(8,377)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI-	05/31/2019	06/03/2021	3,227		477.16	40,740			8,532		31,520			(20,342)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2019	06/04/2021	6,702		478.94	117,300			24,909		60,588			(58,973)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	06/13/2019	06/16/2021	3,340		482.27	55,050			12,521		29,150			(27,487)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	06/19/2019	06/23/2021	2,215		326.39	25,200			5,968		16,197			(12,566)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	06/20/2019	06/23/2021	3,963		492.38	58,140			13,788		20,329			(29,030)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	06/27/2019	06/30/2021	9,416		481.30	143,640			35,460		89,853			(71,722)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	07/03/2019	07/08/2021	3,095		502.84	37,100			9,538		11,944			(18,474)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	BNP-	07/10/2019	07/14/2021	1,571		329.94	17,000			4,513		8,445			(8,477)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	07/11/2019	07/14/2021	3,727		492.13	57,120			15,182		21,668			(28,521)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	07/18/2019	07/21/2021	3,287		499.72	44,700			12,301		16,129			(22,319)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	07/25/2019	07/28/2021	4,650		487.72	73,710			20,977		35,842			(36,805)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2019	08/04/2021	4,070		342.98	47,180			13,852		181,541			(23,526)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	08/01/2019	08/04/2021	2,882		489.03	43,290			12,726		24,118			(21,615)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/11/2021	1,997		350.59	22,470			6,808		73,239			(11,204)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	08/08/2019	08/11/2021	7,048		497.19	90,560			27,474		43,144			(45,218)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	08/15/2019	07/06/2021	1,770		489.82	22,640			6,109		10,704			(12,011)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	08/15/2019	08/18/2021	6,196		485.30	94,920			29,688		55,584			(47,395)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2019	08/25/2021	2,557		347.08	36,000			11,583		101,735			(17,951)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	08/22/2019	08/25/2021	7,012		489.65	111,680			35,979		52,373			(55,764)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/28/2019	09/01/2021	3,101		353.96	36,520			12,093		103,734			(18,210)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/28/2019	09/01/2021	1,572		331.51	13,900			4,603		9,257			(6,931)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2019	09/01/2021	5,247		485.32	93,600			31,034		45,865			(46,736)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	09/06/2019	09/09/2021	9,104		494.07	146,160			50,070		70,988			(72,980)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	09/12/2019	09/15/2021	4,563		495.23	73,710			25,864		34,874			(36,805)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/18/2019	09/22/2021	2,279		351.77	25,120			9,045		81,255			(12,526)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	09/19/2019	09/22/2021	9,513		496.29	160,160			57,753		71,597			(79,970)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	09/26/2019	09/29/2021	6,233		500.60	100,920			37,371		37,584			(50,391)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	10/03/2019	10/06/2021	9,360		491.55	152,220			57,826		87,804			(76,006)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2019	10/14/2021	9,757		499.97	139,950			54,596		51,826			(69,784)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	10/17/2019	10/20/2021	10,612		500.98	151,900			60,558		73,886			(75,846)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2019	10/27/2021	1,710		351.63	18,480			7,531		62,144			(9,215)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	10/24/2019	10/27/2021	9,691		500.56	148,500			60,598		58,212			(74,148)				

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S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2019	11/03/2021	1,991		349.75	24,150			10,069		76,101			(12,042)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	10/31/2019	11/03/2021	11,640		502.87	164,700			68,756		65,092			(82,237)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	11/07/2019	11/10/2021	10,662		491.29	182,770			78,075		98,245			(91,260)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	11/17/2021	2,570		351.88	26,640			11,622		91,764			(13,284)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	11/14/2019	11/17/2021	11,677		496.18	190,080			83,043		90,577			(94,910)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2019	11/24/2021	1,418		349.00	18,550			8,273		55,351			(9,250)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	11/21/2019	11/24/2021	13,433		498.46	203,360			90,819		106,755			(101,541)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	BNP-	11/26/2019	12/01/2021	1,859		333.46	20,400			9,282		9,702			(10,158)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	11/27/2019	12/01/2021	8,803		503.91	132,430			60,343		51,974			(66,034)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	12/05/2019	12/08/2021	14,430		499.58	230,480			107,354		114,817			(115,082)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2019	10/20/2021	1,419		352.45	15,550			6,703		50,405			(8,396)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	12/12/2019	12/15/2021	12,554		497.56	200,680			95,359		99,444			(100,203)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/18/2019	12/22/2021	5,956		351.52	70,980			34,350		215,336			(35,393)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	12/19/2019	12/22/2021	13,015		509.45	191,540			92,816		75,823			(95,639)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/29/2021	13,720		356.42	164,150			81,086		432,969			(81,963)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	12/27/2019	12/30/2021	11,453		510.61	176,580			87,463		66,222			(88,169)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2020	12/31/2021	6,125		354.85		72,600		36,296		205,203			(36,304)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/06/2021	381		29,821.47		160,600		1,734					(158,866)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/06/2021	118		30,369.97		28,900		312					(28,588)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/06/2021	45		29,648.25		22,360		241					(22,119)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/06/2021	45		28,753.32		20,020		216					(19,804)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/06/2021	21		28,695.58		11,700		126					(11,574)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/06/2021	17		28,666.71		10,800		117					(10,683)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	1,501		2,139.53		53,630		579					(53,051)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	629		2,197.36		11,180		121					(11,059)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	339		2,215.94		4,620		50					(4,570)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	291		2,065.19		10,440		113					(10,327)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	5,600		8,872.21		89,600		967					(88,633)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	1,000		8,872.21		18,700		202					(18,498)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	500		8,872.21		5,900		64					(5,836)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2020	01/06/2021	480		1,730.10		15,920		172					(15,748)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2020	01/06/2021	900		1,793.44		12,600		136					(12,464)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2020	01/06/2021	300		1,666.77		6,600		71					(6,529)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2020	01/06/2021	73,799		335.28		415,200		4,483					(410,717)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2020	01/06/2021	42		28,309.24		17,760		191					(17,569)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2020	01/05/2021	557		3,709.22		49,980		403					(49,577)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2020	01/05/2021	133		3,807.33		7,450		60					(7,390)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2020	01/06/2021	5,500		8,793.90		85,800		924					(84,876)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2020	01/06/2021	900		8,793.90		16,200		175					(16,025)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2020	01/06/2021	500		8,793.90		5,900		64					(5,836)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2020	01/06/2021	73,398		336.04		399,130		4,301					(394,829)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2020	01/03/2022	9,777		509.09		151,340		76,074		61,126			(75,266)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/08/2020	01/07/2022	1,383		358.26		18,750		9,539		40,855			(9,211)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	01/08/2020	01/13/2021	24,065		360.79		208,800		6,156		631,526			(202,644)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/13/2021	247		29,434.97		133,480		3,935					(129,545)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/13/2021	66		29,492.46		34,010		1,003					(33,007)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/13/2021	38		29,837.40		14,520		428					(14,092)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/13/2021	38		28,745.09		17,710		522					(17,188)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/08/2020	01/13/2021	1,607		2,106.30		70,620		2,082					(68,538)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/08/2020	01/13/2021	536		2,120.67		20,460		603					(19,857)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/08/2020	01/13/2021	585		2,167.89		13,560		400					(13,160)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/08/2020	01/13/2021	244		2,044.71		9,050		267					(8,783)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/08/2020	01/13/2021	292		2,063.19		9,900		292					(9,608)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/08/2020	01/13/2021	5,800		8,912.37		93,960		2,770		1			(91,190)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/08/2020	01/13/2021	1,000		8,912.37		18,100		534					(17,566)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/08/2020	01/13/2021	600		8,912.37		7,200		212					(6,988)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/08/2020	01/13/2021	781		1,718.49		27,690		816					(26,874)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/08/2020	01/13/2021	601		1,736.79		17,000		501					(16,499)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/08/2020	01/13/2021	481		1,766.73		9,120		269					(8,851)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/08/2020	01/13/2021	301		1,656.93		7,100		209					(6,891)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/08/2020	01/13/2021	112,887		335.18		631,240		18,610		1,417			(612,630)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/08/2020	01/13/2021	1,538		339.73		6,100		180					(5,920)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/09/2020	01/13/2021	3,000		1.01		74,700		2,204		140,428			(72,496)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/09/2020	01/13/2021	500		1.05		6,800		201		15,063			(6,599)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	1,396		3,784.49		134,090		3,957		102			(130,133)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	184		3,837.63		10,360		306		3			(10,054)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/09/2020	01/13/2021	311		28,927.94		244,800		7,224		401,669			(237,576)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/09/2020	01/13/2021	86		29,536.03		58,250		1,719		86,232			(56,531)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/09/2020	01/13/2021	24		30,839.09		9,310		275		4,018			(9,035)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/09/2020	01/13/2021	2,624		2,080.68		120,960		3,570		229,178			(117,390)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/09/2020	01/13/2021	923		2,119.79		44,840		1,323		97,112			(43,517)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/09/2020	01/13/2021	5,700		8,989.63		94,050		2,776		1			(91,274)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/09/2020	01/13/2021	1,000		8,989.63		18,100		534					(17,566)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	779		8,989.63		178,500		5,268		328,838			(173,232)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	200		9,268.30		45,720		1,349		98,932			(44,371)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	89		9,421.13		15,920		470		36,771			(15,450)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	2,462		1,688.29		92,660		2,735		187,476			(89,925)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	781		1,703.28		32,760		967		70,795			(31,793)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	420		1,761.55		12,040		355		30,694			(11,685)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	112,458		336.46		627,570		18,520		967			(609,050)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	12,870		326.01		73,920		2,181		19,416			(71,739)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	01/09/2020	01/07/2022	2,754		509.30		43,940		22,383		13,368			(21,557)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	7,533		142.23		24,090		711		49,439			(23,379)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/15/2020	01/21/2021	44,568		365.31		327,240		16,599		972,768			(310,641)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/15/2020	01/21/2021	2,201		361.31		20,480		1,039		56,838			(19,441)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/15/2020	01/21/2021	317		29,755.97		156,400		7,933					(148,467)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/15/2020	01/21/2021	55		30,336.57		15,840		803					(15,037)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/15/2020	01/21/2021	45		29,088.28		21,580		1,095					(20,485)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/15/2020	01/21/2021	17		29,088.28		7,550		383					(7,167)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/15/2020	01/21/2021	5,000		9,035.66		86,000		4,362		1			(81,638)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/15/2020	01/21/2021	500		9,035.66		8,600		436					(8,164)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	1,975		2,130.07		81,180		4,118					(77,062)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	578		2,159.14		17,040		864					(16,176)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2020	01/21/2021	1,517		342.71		6,750		342					(6,408)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	530		2,198.58		9,350		474					(8,876)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2020	01/21/2021	2,124		342.05		9,940		504					(9,436)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2020	01/21/2021	87,397		338.75		527,040		26,734		66			(500,306)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	416		1,766.51		9,520		483					(9,037)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	297		1,670.61		9,050		459					(8,591)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	1,010		1,739.59		33,150		1,682					(31,468)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/16/2020	01/21/2021	3,500		0.99		106,050		5,389		182,252			(100,661)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	01/16/2020	01/21/2021	1,086		3,774.14		95,530		4,854		1,452			(90,676)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	01/16/2020	01/21/2021	238		3,796.78		16,020		814		212			(15,206)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	283		29,561.31		182,600		9,278		255,340			(173,322)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	61		30,323.05		37,620		1,912		33,415			(35,708)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	34		30,381.65		20,200		1,026		17,280			(19,174)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	2,761		2,098.23		157,180		7,987		269,218			(149,193)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	809		2,184.35		27,710		1,408		52,764			(26,302)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	571		2,209.55		18,120		921		35,532			(17,199)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	701		9,179.74		163,200		8,293		300,284			(154,907)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	142		9,562.99		19,630		997		42,780			(18,633)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2020	01/21/2021	2,228		1,703.50		86,640		4,402		153,131			(82,238)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2020	01/21/2021	586		1,766.60		15,400		783		31,494			(14,617)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2020	01/21/2021	293		1,775.12		9,300		473		20,033			(8,827)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	01/16/2020	01/21/2021	8,202		146.45		20,040		1,018		50,245			(19,022)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2020	01/21/2021	87,274		340.08		543,320		27,607		649			(515,713)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2020	01/21/2021	12,381		329.48		65,600		3,333		11,013			(62,267)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	01/16/2020	01/14/2022	4,140		520.72		68,600		35,594		17,557			(33,006)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2020	01/21/2021	4,900		9,124.99		88,200		4,482					(83,718)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2020	01/21/2021	500		9,124.99		9,000		457					(8,543)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2020	01/21/2021	28		28,623.09		15,200		772		806			(14,428)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	47,361		364.91		401,360		26,815		1,050,731			(374,545)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/21/2022	2,738		364.91		32,900		17,359		66,414			(15,541)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	315		30,120.23		129,720		8,667					(121,053)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	103		30,266.16		36,900		2,465					(34,435)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	58		31,229.30		7,650		511					(7,139)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	38		29,507.31		16,170		1,080					(15,090)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	17		28,894.40		11,300		755					(10,545)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/22/2020	01/27/2021	1,777		2,163.73		54,020		3,609					(50,411)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/22/2020	01/27/2021	720		2,194.97		15,000		1,002					(13,998)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/22/2020	01/27/2021	432		2,234.54		5,310		355					(4,955)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/22/2020	01/27/2021	432		2,074.18		17,190		1,148					(16,042)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	6,200		9,188.57		107,260		7,166		1			(100,094)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	1,200		9,188.57		21,960		1,467					(20,493)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	700		9,188.57		9,030		603					(8,427)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	653		1,790.58		11,000		735					(10,265)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	950		1,761.94		24,320		1,625					(22,695)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	297		1,842.80		2,100		140					(1,960)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	475		1,686.14		15,040		1,005					(14,035)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	297		1,659.19		11,950		798					(11,152)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	01/22/2020	01/27/2021	85,203		343.65		488,480		32,635		242			(455,845)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	01/23/2020	01/27/2021	2,400		1.00		72,000		4,820		128,675			(67,180)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	01/23/2020	01/27/2021	500		1.03		7,350		492		13,339			(6,858)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	01/23/2020	01/27/2021	1,204		3,777.95		99,450		6,657		3,226			(92,793)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	322		29,335.05		220,900		14,787		316,469			(206,113)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	99		30,355.65		52,780		3,533		54,408			(49,247)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	34		30,297.33		16,100		1,078		18,081			(15,022)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	2,636		2,105.64		122,100		8,173		209,675			(113,927)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	431		2,178.68		14,400		964		27,995			(13,436)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	383		2,168.24		16,080		1,076		31,724			(15,004)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2020	01/27/2021	6,200		9,216.98		107,260		7,180		1			(100,080)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2020	01/27/2021	1,100		9,216.98		19,910		1,333					(18,577)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	629		9,281.50		167,620		11,221		317,500			(156,399)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	98		9,797.65		12,600		843		30,355			(11,757)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	152		9,650.18		28,560		1,912		65,325			(26,648)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/23/2020	01/27/2021	1,780		1,691.75		83,400		5,583		152,263			(77,817)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/23/2020	01/27/2021	356		1,784.42		7,980		534		17,538			(7,446)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/23/2020	01/27/2021	475		1,770.94		15,280		1,023		34,003			(14,257)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2020	01/27/2021	85,158		345.04		484,500		32,433		407			(452,067)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2020	01/27/2021	10,757		336.01		53,640		3,591		512			(50,049)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2020	01/21/2022	6,311		529.97		104,470		55,195		21,879			(49,275)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	01/23/2020	01/27/2021	8,836		145.64		22,100		1,479		47,897			(20,621)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2020	01/27/2021	1,494		329.98		9,950		666		2,627			(9,284)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/29/2020	01/28/2022	2,724		367.49		31,400		16,864		61,148			(14,536)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/29/2020	02/03/2021	35,955		367.86		286,440		24,483		694,399			(261,957)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/29/2020	02/03/2021	4,903		359.05		63,180		5,400		137,888			(57,780)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	522		29,653.95		238,500		20,385					(218,115)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	80		29,079.26		57,500		4,915					(52,585)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	56		30,314.84		13,440		1,149					(12,291)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	24		28,820.65		15,120		1,292					(13,828)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	17		29,194.20		7,250		620					(6,630)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	1,857		2,106.01		80,180		6,853					(73,327)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	928		2,148.99		24,890		2,127					(22,763)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	342		2,212.43		3,920		335					(3,585)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	342		2,054.84		11,620		993					(10,627)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	244		2,069.17		8,500		727					(7,773)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/29/2020	02/03/2021	7,000		9,101.61		112,000		9,573		1			(102,427)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/29/2020	02/03/2021	1,400		9,101.61		24,920		2,130					(22,790)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/29/2020	02/03/2021	700		9,101.61		8,750		748					(8,002)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	1,091		1,730.03		28,980		2,477					(26,503)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	788		1,758.06		14,170		1,211					(12,959)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	303		1,787.75		3,400		291					(3,109)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	424		1,657.46		12,670		1,083					(11,587)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	01/29/2020	02/03/2021	95,311		343.65		553,320		47,294		2,135			(506,026)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	01/29/2020	02/03/2021	5,395		334.97		55,260		4,723		1,973			(50,537)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/30/2020	02/03/2021	3,900		1.00		120,120		10,289		212,160			(109,831)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2020	02/03/2021	1,165		3,720.30		92,880		7,956		12,831			(84,924)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2020	02/03/2021	163		3,749.83		10,620		910		1,156			(9,710)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2020	02/03/2021	347		29,090.31		210,000		17,988		316,388			(192,012)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2020	02/03/2021	83		29,523.20		56,880		4,872		83,631			(52,008)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2020	02/03/2021	24		29,725.22		17,990		1,541		25,058			(16,449)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/30/2020	02/03/2021	2,490		2,066.35		117,300		10,047		200,913			(107,253)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/30/2020	02/03/2021	684		2,125.74		25,340		2,171		48,488			(23,170)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/30/2020	02/03/2021	342		2,131.88		12,180		1,043		23,493			(11,137)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2020	02/03/2021	6,900		9,136.08		109,020		9,338		1			(99,682)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2020	02/03/2021	1,300		9,136.08		22,620		1,938					(20,682)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2020	02/03/2021	700		9,136.08		8,890		761					(8,129)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2020	02/03/2021	701		9,245.72		137,600		11,786		254,173			(125,814)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2020	02/03/2021	186		9,474.12		33,830		2,898		70,733			(30,932)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2020	02/03/2021	77		9,428.44		18,550		1,589		39,515			(16,961)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2020	02/03/2021	2,791		1,676.23		103,500		8,865		196,730			(94,635)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2020	02/03/2021	849		1,714.14		27,160		2,326		57,204			(24,834)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2020	02/03/2021	364		1,709.20		10,260		879		20,865			(9,381)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/30/2020	02/03/2021	94,449		345.69		545,240		46,703		544			(498,537)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/30/2020	02/03/2021	9,236		335.29		52,390		4,487		1,893			(47,903)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	01/30/2020	01/28/2022	12,366		530.78		204,350		109,897		42,839			(94,453)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	01/30/2020	02/03/2021	6,735		150.40		14,600		1,251		37,571			(13,349)				
HSI	INDEX LIAB	EX5	Equity/Index	CS-	01/30/2020	02/03/2021	30		26,713.62		11,120		952		12,943			(10,168)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	02/05/2020	02/10/2021	28,868		368.65		220,480		23,163		535,436			(197,317)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/05/2020	02/04/2022	1,634		365.71		20,280		11,093		39,201			(9,187)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	02/05/2020	02/10/2021	2,723		361.67		30,800		3,236		69,501			(27,564)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	358		29,847.37		211,050		22,172					(188,878)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	137		30,081.70		66,000		6,934					(59,066)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	51		31,077.59		9,450		993					(8,457)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	51		29,202.97		26,400		2,774					(23,627)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	20		28,880.77		13,620		1,431					(12,189)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	17		28,939.35		11,550		1,213					(10,337)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	1,875		2,124.00		84,630		8,891					(75,739)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	817		2,134.40		32,980		3,465					(29,515)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	433		2,215.54		6,120		643					(5,477)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	481		2,065.75		22,000		2,311					(19,689)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	240		2,090.72		9,750		1,024					(8,726)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	7,600		9,367.48		136,040		14,292		1			(121,748)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	1,200		9,367.48		21,480		2,257					(19,223)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	832		1,747.51		25,060		2,633					(22,427)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	773		1,754.24		21,320		2,240					(19,080)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	297		1,819.83		3,050		320					(2,730)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	357		1,665.10		10,320		1,084					(9,236)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	297		1,678.55		8,550		898					(7,652)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	02/05/2020	02/10/2021	105,839		345.77		644,360		67,694		1,014			(576,666)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	02/05/2020	02/10/2021	1,487		350.82		6,300		662		1			(5,638)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	02/06/2020	02/10/2021	2,600		0.98		79,820		8,419		123,348			(71,401)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	02/06/2020	02/10/2021	500		1.00		12,500		1,318		20,936			(11,182)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	02/06/2020	02/10/2021	999		3,725.60		96,900		10,221		12,609			(86,679)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	02/06/2020	02/10/2021	131		3,881.63		10,200		1,076		231			(9,124)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2020	02/10/2021	364		29,467.90		285,690		30,134		372,668			(255,557)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2020	02/10/2021	95		29,791.08		67,648		7,135		84,996			(60,513)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2020	02/10/2021	27		30,408.06		14,312		1,510		16,070			(12,802)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/06/2020	02/10/2021	2,851		2,073.82		146,320		15,433		240,813			(130,887)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/06/2020	02/10/2021	725		2,133.85		24,450		2,579		43,245			(21,871)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/06/2020	02/10/2021	387		2,106.94		19,840		2,093		35,225			(17,747)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2020	02/10/2021	7,600		9,445.91		133,000		14,028		1			(118,972)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2020	02/10/2021	1,100		9,445.91		19,250		2,030					(17,220)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/06/2020	02/10/2021	752		9,342.01		178,920		18,872		308,958			(160,048)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/06/2020	02/10/2021	116		9,918.21		20,790		2,193		48,184			(18,597)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/06/2020	02/10/2021	74		9,767.07		13,440		1,418		28,094			(12,022)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2020	02/10/2021	2,504		1,674.10		97,440		10,278		165,846			(87,162)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2020	02/10/2021	656		1,694.23		26,026		2,745		46,765			(23,281)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2020	02/10/2021	596		1,741.20		23,840		2,515		49,977			(21,325)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	02/06/2020	02/10/2021	105,783		345.62		662,160		69,842		1,367			(592,318)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	02/06/2020	02/10/2021	9,806		334.85		55,440		5,848		1,790			(49,592)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	02/06/2020	02/04/2022	7,067		529.45		127,050		69,599		23,477			(57,451)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2020	02/10/2021	9,498		148.43		22,680		2,392		56,719			(20,288)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2020	02/18/2021	48,981		372.12		343,900		43,806		737,693			(300,094)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2020	02/11/2022	5,683		368.42		68,880		38,372		119,269			(30,508)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2020	02/18/2021	2,706		367.31		25,100		3,197		53,545			(21,903)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	318		30,290.20		159,800		20,355					(139,445)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	91		30,467.51		39,420		5,021					(34,399)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	44		31,472.26		7,150		911					(6,239)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	34		29,285.45		21,600		2,751					(18,849)				

SCHEDULE DB - PART A - SECTION 1

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	17		29,551.42		9,000		1,146					(7,854)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/12/2020	02/18/2021	2,200		2,151.99		83,720		10,664					(73,056)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/12/2020	02/18/2021	526		2,170.82		15,950		2,032					(13,918)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/12/2020	02/18/2021	574		2,189.64		13,680		1,743					(11,937)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/12/2020	02/18/2021	239		2,076.71		10,850		1,382					(9,468)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	6,700		9,613.20		112,560		14,338		1			(98,222)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	1,500		9,613.20		26,550		3,382					(23,168)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	700		9,613.20		7,560		963					(6,597)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/12/2020	02/18/2021	829		1,743.43		28,280		3,602					(24,678)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/12/2020	02/18/2021	592		1,768.77		14,600		1,860					(12,740)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/12/2020	02/18/2021	533		1,829.59		5,130		653					(4,477)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/12/2020	02/18/2021	414		1,682.61		12,180		1,551					(10,629)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	02/12/2020	02/18/2021	102,953		346.80		654,240		83,336		2,112			(570,904)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	02/12/2020	02/18/2021	4,733		350.86		22,720		2,894		17			(19,826)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/13/2020	02/18/2021	3,300		1.01		80,520		10,295		128,341			(70,225)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/13/2020	02/18/2021	600		1.00		17,100		2,186		26,609			(14,914)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2020	02/18/2021	1,222		3,831.35		117,970		15,083		7,121			(102,887)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2020	02/18/2021	286		3,839.04		21,780		2,785		1,437			(18,995)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/13/2020	02/18/2021	299		29,452.73		207,680		26,554		269,184			(181,126)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/13/2020	02/18/2021	78		30,070.62		39,330		5,029		47,917			(34,301)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/13/2020	02/18/2021	20		30,247.16		12,420		1,588		13,986			(10,832)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/13/2020	02/18/2021	2,527		2,101.48		129,320		16,535		206,073			(112,785)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/13/2020	02/18/2021	668		2,158.11		26,320		3,365		45,156			(22,955)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2020	02/18/2021	6,700		9,595.70		111,890		14,306		1			(97,584)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2020	02/18/2021	1,500		9,595.70		26,250		3,356					(22,894)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2020	02/18/2021	688		9,576.51		158,400		20,253		278,962			(138,147)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2020	02/18/2021	188		9,634.08		53,100		6,789		98,638			(46,311)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2020	02/18/2021	2,657		1,703.89		117,000		14,959		201,594			(102,041)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2020	02/18/2021	1,181		1,727.61		34,600		4,424		61,026			(30,176)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2020	02/18/2021	295		1,805.52		3,200		409		6,552			(2,791)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	02/13/2020	02/18/2021	102,824		348.23		649,140		82,998		763			(566,142)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	02/13/2020	02/18/2021	10,312		339.07		55,300		7,071		1			(48,229)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	02/13/2020	02/11/2022	8,567		541.58		140,610		78,449		21,136			(62,161)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	02/13/2020	02/18/2021	11,457		147.93		29,580		3,782		73,851			(25,798)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	SG-	02/13/2020	02/18/2021	2,357		335.68		13,120		1,678		1,558			(11,443)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	02/13/2020	02/17/2021	43		27,646.81		19,800		2,485		11,991			(17,315)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/18/2022	5,889		372.82		73,040		41,427		107,671			(31,613)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	54,608		374.31		436,560		63,283		719,908			(373,277)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	2,409		370.20		24,660		3,575		41,137			(21,085)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	1,338		360.12		22,400		3,247		36,157			(19,153)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	327		30,463.25		120,960		17,534					(103,426)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	85		30,345.86		35,000		5,074					(29,926)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	24		31,666.52		2,520		365					(2,155)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	27		29,348.03		14,640		2,122					(12,518)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	34		29,171.94		17,600		2,551					(15,049)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	1,954		2,180.41		58,220		8,440					(49,781)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	762		2,190.90		20,000		2,899					(17,101)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	334		2,266.45		3,010		436					(2,574)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	429		2,088.07		11,700		1,696					(10,004)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	7,600		9,718.72		126,920		18,398		1			(108,522)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	1,500		9,718.72		19,800		2,870					(16,930)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	500		9,718.72		4,450		645					(3,805)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	886		1,775.50		20,400		2,957					(17,443)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	709		1,795.81		12,000		1,740					(10,260)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	295		1,816.13		3,600		522					(3,078)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	295		1,689.18		8,050		1,167					(6,883)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	121,959		349.30		724,500		105,023		3,537			(619,477)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	6,186		347.94		40,110		5,814		203			(34,296)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	1,473		347.94		9,550		1,384		48			(8,166)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	02/20/2020	02/24/2021	1,600		1.01		44,640		6,495		72,085			(38,145)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	02/20/2020	02/24/2021	800		1.01		17,840		2,595		28,095			(15,245)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2020	02/24/2021	759		3,811.51		79,460		11,560		7,357			(67,900)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2020	02/24/2021	183		3,845.91		12,180		1,772		1,084			(10,408)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	387		29,336.85		273,460		39,785		365,033			(233,675)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	92		30,067.35		55,080		8,013		68,591			(47,067)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	34		30,417.99		17,600		2,561		20,423			(15,039)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	3,134		2,112.43		151,800		22,085		234,894			(129,715)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	665		2,165.09		33,320		4,848		57,826			(28,472)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	475		2,177.72		21,600		3,143		37,766			(18,457)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	02/20/2020	02/24/2021	7,500		9,627.83		120,000		17,458		1			(102,542)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	02/20/2020	02/24/2021	1,500		9,627.83		21,750		3,164					(18,586)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	686		9,675.96		148,500		21,605		262,660			(126,895)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	114		10,061.08		19,910		2,897		42,186			(17,013)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	83		9,964.80		18,800		2,735		39,176			(16,065)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2020	02/24/2021	2,299		1,718.11		101,790		14,809		180,421			(86,981)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2020	02/24/2021	825		1,729.99		30,100		4,379		53,793			(25,721)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2020	02/24/2021	295		1,706.24		13,550		1,971		23,367			(11,579)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	02/20/2020	02/24/2021	121,915		349.76		699,660		101,791		1,486			(597,869)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	02/20/2020	02/24/2021	15,608		338.22		89,040		12,954		2,866			(76,086)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	02/20/2020	02/18/2022	11,549		539.86		195,460		111,028		31,348			(84,432)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2020	02/24/2021	8,530		152.86		19,630		2,856		44,183			(16,774)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/20/2020	02/24/2021	726		274.34		5,040		733		4,004			(4,307)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/20/2020	02/18/2022	1,089		274.34		10,320		5,862		9,061			(4,458)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	03/03/2021	44,683		371.13		380,140		62,689		717,878			(317,451)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	02/25/2022	5,653		368.16		76,440		44,128		119,991			(32,312)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	03/03/2021	2,423		364.81		29,160		4,809		53,990			(24,351)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2020	03/03/2021	349		28,143.72		210,560		34,723					(175,837)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2020	03/03/2021	82		27,442.82		74,800		12,335		198			(62,465)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2020	03/03/2021	48		29,329.85		12,090		1,994					(10,096)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2020	03/03/2021	30		26,634.09		14,880		2,454		15,274			(12,426)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2020	03/03/2021	30		26,822.80		18,320		3,021		9,928			(15,299)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2020	03/03/2021	19		27,577.61		8,650		1,426		4			(7,224)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	1,613		1,952.72		109,740		18,097		126			(91,643)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	416		1,996.92		19,680		3,245					(16,435)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	468		2,119.93		5,220		861					(4,359)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	260		1,952.72		6,100		1,006		20			(5,094)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/26/2020	03/03/2021	7,800		8,873.75		107,640		17,751		1			(89,889)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/26/2020	03/03/2021	600		8,873.75		8,280		1,365					(6,915)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/26/2020	03/03/2021	500		8,873.75		4,650		767					(3,883)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	580		1,616.42		25,020		4,126		20			(20,894)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	580		1,635.05		20,610		3,399		3			(17,211)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	580		1,722.01		6,660		1,098					(5,562)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	322		1,563.63		7,050		1,163		3,846			(5,887)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	386		1,586.92		10,140		1,672		592			(8,468)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2020	03/03/2021	114,258		338.70		555,000		91,525		63,748			(463,475)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2020	03/03/2021	3,352		338.70		16,280		2,685		1,870			(13,595)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2020	03/03/2021	1,523		341.33		5,900		973		441			(4,927)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	02/27/2020	03/03/2021	4,800		1.02		133,920		22,163		263,941			(111,757)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	02/27/2020	03/03/2021	1,678		3,525.03		135,140		22,365		160,262			(112,775)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2020	03/03/2021	431		26,204.67		270,840		44,822		522,328			(226,018)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2020	03/03/2021	105		26,385.03		75,600		12,511		154,569			(63,089)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2020	03/03/2021	35		26,977.67		20,790		3,441		46,131			(17,349)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/27/2020	03/03/2021	3,564		1,885.14		148,500		24,576		277,264			(123,924)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/27/2020	03/03/2021	810		1,914.77		30,150		4,990		59,646			(25,160)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/27/2020	03/03/2021	270		1,912.91		12,150		2,011		24,881			(10,139)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/27/2020	03/03/2021	7,700		8,436.66		101,640		16,821		1			(84,819)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/27/2020	03/03/2021	600		8,436.66		7,920		1,311					(6,609)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2020	03/03/2021	605		8,529.46		123,930		20,509		236,179			(103,421)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2020	03/03/2021	225		8,723.51		44,821		7,418		93,348			(37,403)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2020	03/03/2021	59		8,866.93		11,380		1,883		25,489			(9,497)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2020	03/03/2021	3,338		1,529.32		99,650		16,491		189,256			(83,159)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2020	03/03/2021	1,001		1,547.29		24,660		4,081		48,073			(20,579)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	02/27/2020	03/03/2021	116,982		331.46		521,250		86,263		266,534			(434,987)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	02/27/2020	03/03/2021	10,294		320.24		45,540		7,537		37,074			(38,003)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2020	02/25/2022	21,635		501.97		232,650		134,506		210,643			(98,144)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	02/27/2020	03/03/2021	11,039		149.68		34,510		5,711		66,323			(28,799)				
HSI	INDEX LIAB	EX5	Equity/Index	CS-	02/27/2020	03/03/2021	49		27,046.40		23,010		3,808		22,317			(19,202)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/09/2021	53,919		377.25		373,700		67,977		570,245			(305,723)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	02/03/2021	2,135		374.26		16,880		1,661		27,780			(15,219)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/09/2021	2,669		374.26		22,200		4,038		35,407			(18,162)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/04/2022	2,402		381.00		21,870		12,838		29,472			(9,032)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	314		27,659.76		298,350		54,270		220			(244,080)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	129		27,334.67		144,900		26,358		4,722			(118,542)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	30		26,792.86		42,400		7,713		13,039			(34,687)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	44		26,386.49		23,280		4,235		33,937			(19,045)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	26		26,386.49		18,060		3,285		21,614			(14,775)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/04/2020	03/09/2021	2,000		1,952.85		117,420		21,359		1,595			(96,061)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/04/2020	03/09/2021	790		1,924.35		56,850		10,341		6,509			(46,509)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/04/2020	03/09/2021	368		1,964.24		19,880		3,616		78			(16,264)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/04/2020	03/09/2021	526		1,899.66		15,800		2,874		13,335			(12,926)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/04/2020	03/09/2021	316		1,890.16		12,180		2,216		10,865			(9,964)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/04/2020	03/09/2021	5,400		8,949.28		78,840		14,341		1			(64,499)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/04/2020	03/09/2021	1,600		8,949.28		21,120		3,842					(17,278)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/04/2020	03/09/2021	1,110		1,569.47		60,690		11,040		15,919			(49,650)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/04/2020	03/09/2021	718		1,563.35		41,470		7,543		13,570			(33,927)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/04/2020	03/09/2021	392		1,630.72		11,280		2,052		17			(9,228)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/04/2020	03/09/2021	327		1,505.16		8,400		1,528		13,363			(6,872)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	101,969		337.63		312,080		56,768		53,515			(255,312)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	8,907		345.12		12,470		2,268		578			(10,202)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/05/2020	03/10/2021	2,900		1.00		86,420		15,951		152,610			(70,469)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/05/2020	03/10/2021	1,200		1.00		21,360		3,943		35,184			(17,417)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	SG-	03/05/2020	03/10/2021	832		3,353.48		57,680		10,646		110,326			(47,034)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	SG-	03/05/2020	03/10/2021	327		3,403.94		22,880		4,223		43,894			(18,657)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	03/05/2020	03/10/2021	429		27,061.64		260,960		48,167		500,587			(212,793)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	03/05/2020	03/10/2021	123		26,931.03		69,120		12,758		127,829			(56,362)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	03/05/2020	03/10/2021	19		27,479.58		13,650		2,519		29,100			(11,131)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/05/2020	03/10/2021	3,769		1,931.30		120,750		22,288		282,473			(98,463)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/05/2020	03/10/2021	1,311		1,891.03		49,200		9,081		102,000			(40,119)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/05/2020	03/10/2021	273		1,874.55		11,350		2,095		22,743			(9,255)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/05/2020	03/10/2021	5,400		8,671.65		73,980		13,655		3,916			(60,325)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/05/2020	03/10/2021	1,700		8,671.65		16,830		3,106					(13,724)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/05/2020	03/10/2021	842		8,827.74		172,791		31,893		328,201			(140,898)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/05/2020	03/10/2021	346		9,061.88		70,860		13,079		148,779			(57,781)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/05/2020	03/10/2021	58		9,287.34		12,360		2,281		29,466			(10,079)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/05/2020	03/10/2021	3,178		1,530.58		92,167		17,012		176,510			(75,155)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/05/2020	03/10/2021	947		1,512.83		44,534		8,220		87,959			(36,314)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/05/2020	03/10/2021	473		1,506.92		20,342		3,755		38,876			(16,587)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2020	03/10/2021	102,290		335.60		348,600		64,343		77,601			(284,257)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2020	03/10/2021	7,086		326.51		27,140		5,009		16,052			(22,131)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	03/05/2020	03/10/2021	12,064		151.19		39,330		7,259		73,227			(32,071)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2020	03/10/2021	4,622		332.03		14,250		2,630		8,424			(11,620)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2020	03/10/2021	1,465		271.85		10,160		1,875		11,427			(8,285)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2020	03/04/2022	1,465		271.85		13,960		8,206		14,849			(5,754)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	33,070		369.70		303,810		60,949		584,390			(242,861)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	01/27/2021	2,420		362.63		32,040		2,574		59,186			(29,466)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	429		24,518.90		601,960		120,763		1,206,244			(481,197)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	153		24,518.90		214,560		43,044		429,947			(171,516)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	25		25,201.94		27,840		5,585		54,263			(22,255)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	76		23,247.02		27,900		5,597		44,994			(22,303)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	42		23,670.98		17,300		3,471		29,995			(13,829)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	2,966		1,657.56		266,960		53,557		821,208			(213,403)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	1,073		1,663.90		93,330		18,724		290,235			(74,606)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	379		1,698.76		27,000		5,417		89,241			(21,583)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	631		1,592.59		17,200		3,451		28,989			(13,749)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	7,400		8,006.11		79,180		15,885		620,325			(63,295)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	1,900		8,006.11		18,430		3,697		143,878			(14,733)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	500		8,006.11		2,750		552		31,983			(2,198)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/11/2020	03/16/2021	1,503		1,337.62		102,980		20,660		379,643			(82,320)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/11/2020	03/16/2021	1,186		1,349.00		75,150		15,076		286,230			(60,074)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/11/2020	03/16/2021	475		1,385.66		22,920		4,598		97,092			(18,322)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/11/2020	03/16/2021	633		1,281.99		10,640		2,135		18,391			(8,505)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/11/2020	03/16/2021	395		1,355.32		6,600		1,324		15,496			(5,276)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	121,710		330.04		421,200		84,500		408,599			(336,700)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	02/03/2021	2,185		352.47		630		63		2			(567)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	4,057		331.32		12,480		2,504		10,915			(9,976)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	01/08/2021	1,560		346.70		700		15					(685)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	4,100		1.06		106,190		21,587		213,129			(84,603)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	600		1.04		21,480		4,367		42,429			(17,113)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	2,279		2,654.67		176,320		35,844		392,196			(140,476)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	354		2,621.58		18,270		3,714		36,729			(14,556)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	314		2,937.19		10,000		2,033		29,894			(7,967)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	613		21,476.22		276,900		56,291		486,376			(220,609)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	198		21,603.43		77,280		15,710		132,282			(61,570)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	42		21,942.64		20,970		4,263		39,748			(16,707)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	5,677		1,535.17		168,480		34,250		365,790			(134,230)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	1,262		1,489.51		33,480		6,806		63,819			(26,674)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	631		1,577.97		15,120		3,074		35,239			(12,046)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2020	03/17/2021	7,400		7,263.65		89,540		18,203		362,559			(71,337)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2020	03/17/2021	1,900		7,263.65		21,280		4,326		81,360			(16,954)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	1,253		7,358.08		221,130		44,954		415,287			(176,176)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	248		7,416.18		18,540		3,769		32,152			(14,771)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	69		7,684.94		9,400		1,911		19,307			(7,489)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	4,364		1,190.30		111,181		22,602		227,122			(88,579)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	1,514		1,244.20		34,697		7,054		80,153			(27,643)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	03/12/2020	03/17/2021	12,179		148.38		30,600		6,221		71,575			(24,379)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/12/2020	03/17/2021	123,417		326.94		414,460		84,256		649,826			(330,204)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/12/2020	03/17/2021	6,629		313.95		27,720		5,635		40,421			(22,085)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	03/12/2020	03/11/2022	7,586		484.50		76,840		45,893		107,425			(30,947)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/12/2020	03/17/2021	1,481		265.18		10,840		2,204		21,054			(8,636)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/12/2020	03/11/2022	1,481		265.98		14,040		8,385		21,349			(5,655)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/12/2020	03/17/2021	3,702		272.92		14,400		2,927		25,572			(11,473)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	467		20,873.96		931,860		204,386		3,103,519			(727,474)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	166		20,893.86		329,010		72,162		1,097,950			(256,848)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	45		21,411.23		79,380		17,411		276,056			(61,969)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	106		20,515.78		40,320		8,843		75,559			(31,477)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	40		20,177.50		16,640		3,650		30,384			(12,990)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	3,180		1,318.63		379,600		83,258		2,010,031			(296,342)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	1,033		1,331.21		117,390		25,747		640,261			(91,643)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	795		1,329.95		90,800		19,915		493,509			(70,885)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	477		1,279.63		10,320		2,264		17,998			(8,057)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	397		1,345.05		9,150		2,007		18,498			(7,143)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2020	03/23/2021	7,200		7,175.17		72,720		15,950		245,306			(56,770)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2020	03/23/2021	2,000		7,175.17		19,000		4,167		53,349			(14,833)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	2,018		1,030.81		230,000		50,446		1,161,158			(179,554)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	1,211		1,055.58		123,480		27,083		666,707			(96,397)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	706		1,092.26		60,340		13,234		363,022			(47,106)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	605		1,006.03		9,720		2,132		17,393			(7,588)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/18/2020	03/18/2022	3,331		360.64		37,800		22,903		93,991			(14,897)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	03/18/2020	03/23/2021	72,443		364.60		441,090		96,745		1,640,426			(344,345)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	03/18/2020	03/23/2021	2,776		358.12		25,400		5,571		80,626			(19,829)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/18/2020	03/23/2021	111,536		326.32		344,960		75,661		650,070			(269,299)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/18/2020	03/23/2021	1,584		324.74		5,800		1,272		11,060			(4,528)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	03/19/2020	03/24/2021	2,300		1.05		72,910		16,186		128,092			(56,724)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	03/19/2020	03/24/2021	1,345		2,672.49		62,370		13,846		124,107			(48,524)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	03/19/2020	03/24/2021	204		2,512.97		12,700		2,819		23,880			(9,881)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	433		20,609.45		219,240		48,672		386,733			(170,568)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	189		22,778.87		106,400		23,621		269,368			(82,779)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	30		20,328.23		16,680		3,703		29,071			(12,977)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	3,947		1,303.04		127,400		28,283		211,518			(99,117)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	1,063		1,372.87		36,820		8,174		70,565			(28,646)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/19/2020	03/24/2021	7,100		7,288.52		83,780		18,600		307,431			(65,180)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/19/2020	03/24/2021	1,900		7,288.52		19,570		4,345		64,760			(15,225)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	1,029		7,842.45		180,000		39,961		355,079			(140,039)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	288		7,470.73		53,970		11,982		93,596			(41,988)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	69		7,529.04		11,900		2,642		20,790			(9,258)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	3,872		1,067.21		107,010		23,757		187,092			(83,253)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	1,700		1,101.09		44,820		9,950		83,736			(34,870)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	472		1,119.09		12,200		2,708		23,744			(9,492)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	03/19/2020	03/24/2021	18,835		138.31		52,000		11,544		97,488			(40,456)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/19/2020	03/24/2021	6,054		270.88		23,520		5,222		52,982			(18,298)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/19/2020	03/24/2021	6,432		279.37		10,880		2,415		16,548			(8,465)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/19/2020	03/18/2022	4,162		269.55		28,600		17,352		48,594			(11,248)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/19/2020	03/24/2021	111,671		326.24		362,560		80,490		665,702			(282,070)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/19/2020	03/24/2021	10,469		317.10		30,360		6,740		48,004			(23,620)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	03/19/2020	03/18/2022	7,421		494.05		55,770		33,837		78,682			(21,933)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	03/19/2020	03/24/2021	51		21,752.54		20,350		4,518		37,416			(15,832)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/25/2020	03/30/2021	415		21,200.55		729,520		173,659		2,708,653			(555,861)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/25/2020	03/30/2021	127		20,649.33		262,980		62,601		901,250			(200,379)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/25/2020	03/30/2021	52		21,582.15		80,960		19,272		318,781			(61,688)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/25/2020	03/30/2021	33		20,564.53		15,260		3,633		21,696			(11,627)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/25/2020	03/30/2021	2,520		1,397.19		260,050		61,904		1,444,605			(198,146)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/25/2020	03/30/2021	1,080		1,406.91		105,900		25,209		608,620			(80,691)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/25/2020	03/30/2021	360		1,434.69		30,300		7,213		192,877			(23,087)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/25/2020	03/30/2021	360		1,349.97		11,200		2,666		16,993			(8,534)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/30/2021	1,600		7,469.61		17,920		4,266		55,750			(13,654)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/30/2021	800		7,469.61		7,440		1,771		19,319			(5,669)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/25/2020	03/30/2021	1,711		1,115.89		169,290		40,299		872,542			(128,991)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/25/2020	03/30/2021	1,441		1,142.54		123,040		29,289		696,392			(93,751)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/25/2020	03/30/2021	720		1,163.64		54,160		12,893		332,996			(41,267)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/25/2020	03/30/2021	630		1,109.23		21,700		5,166		38,493			(16,534)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/25/2020	03/30/2021	450		1,105.90		10,350		2,464		16,496			(7,886)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	03/30/2021	61,044		371.35		374,080		89,048		981,083			(285,032)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	02/03/2021	2,453		377.95		7,830		812		23,046			(7,018)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	03/25/2022	2,998		369.14		33,660		20,713		61,996			(12,947)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	03/30/2021	96,395		325.14		349,600		83,221		642,344			(266,379)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	03/30/2021	5,073		329.87		11,840		2,818		17,781			(9,022)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/30/2021	8,000		7,469.61		98,400		23,424		326,178			(74,976)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	4,600		0.98		144,900		34,880		233,502			(110,020)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	1,300		0.99		41,990		10,108		68,487			(31,882)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	1,194		2,745.25		125,120		30,119		206,227			(95,001)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	281		2,839.23		21,520		5,180		37,479			(16,340)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	452		21,672.63		303,960		73,169		497,589			(230,791)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	168		21,402.00		105,868		25,485		167,287			(80,384)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	31		21,672.63		15,708		3,781		24,621			(11,927)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2020	03/31/2021	8,100		7,897.12		102,060		24,568		237,617			(77,492)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2020	03/31/2021	1,700		7,897.12		19,550		4,706		41,236			(14,844)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	874		7,770.77		181,332		43,650		305,425			(137,682)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	266		8,086.65		60,501		14,564		117,168			(45,937)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	4,406		1,129.56		159,172		38,316		261,395			(120,856)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	1,271		1,136.64		38,085		9,168		62,091			(28,917)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	424		1,198.02		13,960		3,360		25,986			(10,600)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/26/2020	03/31/2021	5,217		269.94		28,980		6,976		50,298			(22,004)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/26/2020	03/31/2021	10,808		276.11		35,090		8,447		49,690			(26,643)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/26/2020	03/25/2022	8,944		269.13		76,320		47,027		107,427			(29,293)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2020	03/31/2021	4,689		1,411.19		191,130		46,009		292,363			(145,121)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2020	03/31/2021	1,291		1,449.45		49,780		11,983		80,303			(37,797)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2020	03/31/2021	612		1,412.66		17,280		4,160		24,846			(13,120)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/26/2020	03/31/2021	96,318		326.47		338,550		81,496		570,479			(257,054)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/26/2020	03/31/2021	7,263		315.07		29,210		7,031		44,450			(22,179)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2020	03/25/2022	6,474		482.00		66,700		41,099		113,685			(25,601)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	03/26/2020	03/31/2021	7,178		150.17		17,600		4,237		34,673			(13,363)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	03/26/2020	03/31/2021	2,211		319.19		10,710		2,578		17,400			(8,132)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/06/2021	46,837		369.07		345,720		88,798		855,314			(256,922)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/06/2021	4,085		371.64		25,650		6,588		64,699			(19,062)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/01/2022	5,174		363.92		72,770		45,470		129,112			(27,300)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	411		21,676.53		665,640		170,970		2,553,148			(494,670)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	181		22,032.57		263,340		67,639		1,063,546			(195,701)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	57		21,823.13		88,440		22,716		347,855			(65,724)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	76		20,901.62		31,040		7,973		49,590			(23,067)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	43		20,985.39		20,880		5,363		35,093			(15,517)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	29		21,362.38		13,980		3,591		25,194			(10,389)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2020	04/06/2021	2,865		1,430.63		256,230		65,813		1,593,253			(190,417)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2020	04/06/2021	1,028		1,429.27		92,540		23,769		573,336			(68,771)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2020	04/06/2021	661		1,437.43		57,060		14,656		363,176			(42,404)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2020	04/06/2021	441		1,370.73		13,740		3,529		20,991			(10,211)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2020	04/06/2021	367		1,365.29		12,500		3,211		19,491			(9,289)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	04/01/2020	04/06/2021	6,200		7,486.28		59,520		15,288		21,762			(44,232)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	04/01/2020	04/06/2021	1,400		7,486.28		17,780		4,567		13,112			(13,213)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	1,772		1,132.02		129,390		33,234		904,438			(96,156)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	1,119		1,138.45		78,240		20,096		564,028			(58,144)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	560		1,149.17		36,360		9,339		276,015			(27,021)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	466		1,074.13		7,850		2,016		11,495			(5,834)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/01/2020	04/06/2021	104,551		323.84		419,100		107,646		801,554			(311,454)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/01/2020	04/06/2021	8,871		324.47		32,760		8,414		64,068			(24,346)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/01/2020	03/04/2022	1,584		333.94		9,700		5,915		11,392			(3,785)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/02/2020	04/06/2021	4,474		264.70		37,200		9,582		65,628			(27,618)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/02/2020	04/06/2021	17,523		272.48		79,430		20,460		130,152			(58,970)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/02/2020	04/01/2022	21,251		265.50		221,160		138,386		317,115			(82,774)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	3,600		1.01		111,600		28,747		192,804			(82,853)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	1,000		1.01		30,300		7,805		52,561			(22,495)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	1,637		2,712.68		135,520		34,909		259,464			(100,611)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	446		2,680.42		26,400		6,800		45,995			(19,600)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	635		21,092.23		341,632		88,001		585,604			(253,631)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	229		21,092.23		93,786		24,158		153,594			(69,628)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	70		22,334.21		45,015		11,595		91,231			(33,420)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	4,290		1,411.10		138,060		35,563		243,750			(102,497)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	1,454		1,416.61		48,800		12,570		88,490			(36,230)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	1,309		1,441.36		51,120		13,168		100,668			(37,952)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/02/2020	04/06/2021	6,200		7,635.65		58,900		15,172		15,263			(43,728)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/02/2020	04/06/2021	1,400		7,635.65		17,220		4,436		10,960			(12,784)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	1,048		7,521.12		189,840		48,901		315,107			(140,939)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	301		7,849.45		51,773		13,336		94,734			(38,437)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	183		7,948.71		40,894		10,534		80,814			(30,360)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	4,605		1,090.15		100,250		25,823		172,740			(74,427)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	1,474		1,125.98		31,600		8,140		58,316			(23,460)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	1,197		1,140.09		33,644		8,666		66,476			(24,978)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	104,105		324.24		417,830		107,629		794,638			(310,201)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	10,759		315.70		38,760		9,984		65,017			(28,776)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	2,531		313.18		11,600		2,988		18,292			(8,612)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/01/2022	11,197		482.69		111,000		69,456		170,601			(41,544)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	8,558		151.14		22,100		5,693		39,249			(16,407)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	04/02/2020	04/06/2021	34		23,326.62		15,520		3,998		25,768			(11,522)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/08/2020	04/08/2022	4,058		368.87		50,400		31,984		90,634			(18,416)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	04/08/2020	04/13/2021	47,617		371.83		346,720		95,760		756,319			(250,960)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	04/08/2020	04/13/2021	6,223		369.61		51,750		14,293		111,572			(37,457)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	478		24,113.14		701,120		193,641		1,882,404			(507,479)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	98		24,253.74		137,080		37,860		372,771			(99,220)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	55		24,605.24		68,250		18,850		191,204			(49,400)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	94		23,058.63		50,380		13,914		85,779			(36,466)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	34		23,199.23		17,600		4,861		30,392			(12,739)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	3,191		1,575.43		302,330		83,500		1,368,171			(218,830)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	912		1,575.43		86,380		23,857		390,906			(62,523)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	1,107		1,580.03		102,510		28,312		469,575			(74,198)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	456		1,515.54		12,950		3,577		20,987			(9,373)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/13/2021	6,000		8,229.54		72,600		20,051		354,019			(52,549)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/13/2021	1,600		8,229.54		16,000		4,419		75,274			(11,581)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	2,014		1,240.52		151,920		41,959		838,182			(109,961)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	1,175		1,234.56		91,980		25,404		495,935			(66,576)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	923		1,241.71		69,080		19,079		383,067			(50,001)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	420		1,194.04		8,000		2,210		13,491			(5,790)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	420		1,159.48		13,300		3,673		21,986			(9,627)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	128,901		328.88		389,500		107,575		596,863			(281,925)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	03/04/2021	5,345		343.83		3,230		606		528			(2,624)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	7,231		328.88		21,850		6,035		33,483			(15,815)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	29		24,276.02		13,300		3,710		20,988			(9,590)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/09/2020	04/08/2022	4,819		272.97		36,010		22,884		45,452			(13,126)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/09/2020	04/14/2021	15,200		277.56		49,610		13,839		58,572			(35,771)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	3,900		0.99		119,730		33,399		192,767			(86,331)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	1,900		1.00		41,230		11,501		66,238			(29,729)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	1,314		2,869.64		117,800		32,860		206,549			(84,940)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	311		2,895.68		22,680		6,327		39,720			(16,353)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	468		23,790.52		304,806		85,026		532,652			(219,780)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	156		24,170.03		118,326		33,007		220,227			(85,319)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	72		24,407.23		42,959		11,983		78,939			(30,976)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	4,350		1,548.29		191,820		53,508		301,185			(138,312)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	883		1,583.19		48,944		13,653		85,028			(35,291)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	819		1,562.57		30,134		8,406		46,624			(21,728)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/09/2020	04/14/2021	6,100		8,238.52		73,200		20,419		442,784			(52,781)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/09/2020	04/14/2021	1,700		8,238.52		16,490		4,600		100,438			(11,890)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	971		8,246.76		224,320		62,574		395,933			(161,746)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	328		8,510.40		77,274		21,556		151,034			(55,718)				

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	134		8,774.03		16,687		4,655		32,771			(12,032)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	3,770		1,250.46		122,858		34,271		218,857			(88,587)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	1,123		1,249.21		35,294		9,845		62,498			(25,449)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	802		1,265.42		25,920		7,230		47,444			(18,690)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	128,598		329.34		389,500		108,651		674,004			(280,849)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	8,469		318.18		37,260		10,394		58,154			(26,866)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/08/2022	10,383		489.34		107,630		68,399		141,654			(39,231)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	5,671		158.37		14,490		4,042		24,859			(10,448)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	396		24,914.61		416,640		123,128		1,287,729			(293,512)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	162		25,619.74		126,540		37,396		412,328			(89,144)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	94		23,974.43		139,040		41,090		392,562			(97,950)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	55		23,457.34		19,760		5,840		32,478			(13,920)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	60		23,480.84		29,960		8,854		53,163			(21,106)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2020	04/15/2021	43,826		372.96		340,670		97,362		657,819			(243,308)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2020	04/15/2021	6,453		368.87		63,600		18,177		120,721			(45,423)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2020	04/14/2022	3,495		371.10		42,640		27,455		70,201			(15,185)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	3,645		1,594.80		274,450		81,107		1,539,414			(193,343)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	994		1,627.99		61,650		18,219		386,863			(43,431)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	663		1,581.22		53,800		15,899		288,887			(37,901)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	331		1,517.85		9,650		2,852		15,989			(6,798)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	398		1,546.52		11,460		3,387		21,586			(8,073)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/20/2021	8,600		8,591.95		99,760		29,482		530,512			(70,278)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/20/2021	2,200		8,591.95		24,420		7,217		128,957			(17,203)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/20/2021	600		8,591.95		6,060		1,791		31,540			(4,269)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	1,689		1,264.48		107,800		31,858		686,894			(75,942)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	1,689		1,303.55		81,800		24,174		620,911			(57,626)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	1,014		1,253.83		69,360		20,498		422,938			(48,862)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	121,248		325.67		509,520		150,577		825,879			(358,943)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	9,423		325.99		38,400		11,348		62,112			(27,052)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	1,885		333.63		3,900		1,153		4,508			(2,747)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2020	04/21/2021	33		23,838.40		14,960		4,462		23,307			(10,498)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2020	04/16/2021	7,033		270.46		43,890		12,667		65,128			(31,223)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2020	04/16/2021	12,586		274.51		56,440		16,288		75,039			(40,152)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/16/2020	04/14/2022	9,995		269.10		95,040		61,281		120,793			(33,759)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2020	04/21/2021	5,100		0.98		135,660		40,466		214,213			(95,194)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2020	04/21/2021	1,200		1.02		18,960		5,656		30,318			(13,304)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2020	04/21/2021	1,493		2,815.16		115,500		34,452		207,409			(81,048)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2020	04/21/2021	249		2,874.22		16,520		4,928		31,017			(11,592)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	565		23,655.36		308,560		89,050		516,448			(219,510)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	187		24,031.97		67,320		19,428		112,093			(47,892)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	55		24,855.79		31,460		9,079		62,098			(22,381)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	4,516		1,499.61		162,520		46,903		264,129			(115,617)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	1,660		1,570.38		64,000		18,470		120,312			(45,530)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	1,063		1,611.03		34,560		9,974		68,962			(24,586)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/16/2020	04/16/2021	8,600		8,757.83		97,180		28,046		531,725			(69,134)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/16/2020	04/16/2021	2,100		8,757.83		22,470		6,485		124,136			(15,985)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/16/2020	04/16/2021	700		8,757.83		6,650		1,919		37,377			(4,731)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	982		8,766.58		214,914		62,024		369,758			(152,890)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	297		8,906.71		48,048		13,867		84,246			(34,181)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	126		9,257.02		19,756		5,702		38,336			(14,054)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	3,990		1,183.97		115,620		33,368		206,180			(82,252)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	2,207		1,213.43		67,756		19,554		128,817			(48,202)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	1,019		1,212.25		22,152		6,393		40,859			(15,759)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2020	04/21/2021	121,559		326.00		510,840		152,378		792,736			(358,462)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2020	04/21/2021	9,423		326.00		39,600		11,812		61,452			(27,788)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2020	04/21/2021	7,539		319.63		31,440		9,378		43,188			(22,062)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	04/16/2020	04/14/2022	13,070		487.99		131,570		84,835		174,970			(46,735)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2020	04/21/2021	6,184		160.90		12,000		3,579		21,352			(8,421)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	04/22/2020	04/27/2021	60,498		371.91		504,000		158,692		966,537			(345,308)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	04/22/2020	04/27/2021	9,680		367.07		106,560		33,552		197,960			(73,008)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	04/22/2020	04/27/2021	1,344		364.84		16,650		5,243		30,374			(11,407)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/22/2020	04/22/2022	5,915		368.93		80,520		52,671		132,644			(27,849)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2020	04/27/2021	405		24,884.36		459,800		144,775		1,384,029			(315,025)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2020	04/27/2021	98		25,306.93		93,840		29,547		293,718			(64,293)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2020	04/27/2021	51		24,250.52		73,680		23,199		207,210			(50,481)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2020	04/27/2021	43		23,569.72		22,400		7,053		41,989			(15,347)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2020	04/27/2021	26		23,499.29		12,420		3,911		22,794			(8,509)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2020	04/27/2021	2,710		1,594.55		236,570		74,488		1,192,781			(162,082)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2020	04/27/2021	727		1,641.45		49,500		15,586		285,902			(33,914)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2020	04/27/2021	397		1,576.40		37,860		11,921		181,756			(25,939)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2020	04/27/2021	331		1,511.34		9,050		2,850		16,006			(6,200)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2020	04/27/2021	331		1,588.50		9,950		3,133		22,508			(6,817)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/22/2020	04/27/2021	6,400		8,664.63		71,040		22,368		225,543			(48,672)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/22/2020	04/27/2021	900		8,664.63		17,730		5,583		70,469			(12,147)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/22/2020	04/27/2021	1,082		1,289.23		65,650		20,671		427,808			(44,979)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/22/2020	04/27/2021	499		1,354.11		18,360		5,781		165,073			(12,579)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/22/2020	04/27/2021	583		1,280.82		37,450		11,792		235,254			(25,658)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/22/2020	04/27/2021	583		1,196.71		14,350		4,518		24,483			(9,832)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/22/2020	04/27/2021	416		1,207.53		11,950		3,763		21,485			(8,187)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2020	04/27/2021	104,894		327.33		387,440		121,991		612,866			(265,449)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2020	04/27/2021	5,967		326.37		24,510		7,717		38,259			(16,793)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2020	04/28/2021	4,444		267.84		33,120		10,520		51,794			(22,600)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2020	04/28/2021	18,518		278.38		57,500		18,264		66,058			(39,236)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/23/2020	04/22/2022	17,036		269.73		155,020		101,547		198,465			(53,473)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	3,200		1.00		116,800		37,099		197,064			(79,701)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	1,200		1.01		26,520		8,423		43,907			(18,097)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	1,227		2,855.31		103,250		32,795		186,557			(70,455)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	316		2,932.32		20,250		6,432		38,314			(13,818)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	175		2,815.37		14,100		4,479		24,134			(9,621)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2020	04/28/2021	447		23,350.65		261,450		83,044		427,788			(178,406)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2020	04/28/2021	119		24,408.83		69,160		21,967		124,200			(47,193)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2020	04/28/2021	47		24,385.32		30,580		9,713		55,810			(20,867)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2020	04/28/2021	4,120		1,525.95		182,700		58,031		304,247			(124,669)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2020	04/28/2021	719		1,619.22		18,590		5,905		32,568			(12,685)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2020	04/28/2021	719		1,600.87		27,610		8,770		50,468			(18,840)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	04/23/2020	04/28/2021	6,300		8,641.49		69,300		22,012		136,045			(47,288)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	822		8,624.21		154,070		48,937		258,532			(105,133)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	278		8,848.89		49,920		15,856		89,121			(34,064)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	104		9,168.62		20,250		6,432		40,651			(13,818)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	2,965		1,186.14		81,360		25,842		133,136			(55,518)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	1,483		1,265.05		26,460		8,404		48,606			(18,056)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2020	04/28/2021	105,305		327.03		391,950		124,494		634,589			(267,456)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2020	04/28/2021	5,973		325.75		24,890		7,906		41,061			(16,984)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2020	04/28/2021	11,945		317.80		37,620		11,949		56,156			(25,671)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2020	04/22/2022	7,543		485.87		78,540		51,448		125,052			(27,092)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	11,632		162.52		24,890		7,906		42,835			(16,984)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2020	04/28/2021	1,572		317.48		6,150		1,953		9,860			(4,197)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2020	05/04/2021	19,072		371.90		159,750		53,389		302,125			(106,361)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2020	05/04/2021	7,521		371.90		63,000		21,055		119,148			(41,945)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2020	04/29/2022	5,910		371.53		74,360		49,367		112,055			(24,993)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/29/2020	05/04/2021	329		26,111.89		279,450		93,393		764,426			(186,057)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/29/2020	05/04/2021	89		26,506.03		62,700		20,955		172,812			(41,745)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/29/2020	05/04/2021	49		26,382.86		36,360		12,152		100,178			(24,208)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/29/2020	05/04/2021	65		24,486.05		25,760		8,609		44,762			(17,151)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/29/2020	05/04/2021	45		24,338.25		25,080		8,382		43,961			(16,698)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	1,825		1,778.07		140,430		46,932		489,392			(93,498)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	707		1,844.31		36,360		12,152		142,678			(24,208)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	824		1,818.83		49,840		16,657		187,441			(33,183)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	471		1,686.37		17,680		5,909		30,377			(11,771)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	471		1,635.42		20,960		7,005		32,776			(13,955)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	04/29/2020	05/04/2021	6,000		8,982.76		60,600		20,253		74,733			(40,347)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	04/29/2020	05/04/2021	2,000		8,982.76		28,200		9,425		43,401			(18,775)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	1,249		1,427.44		82,620		27,612		338,764			(55,008)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	955		1,481.87		42,250		14,120		207,094			(28,130)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	1,029		1,472.34		49,000		16,376		232,817			(32,624)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	882		1,336.26		24,600		8,221		40,770			(16,379)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/29/2020	05/04/2021	87,658		328.68		285,600		95,449		458,961			(190,151)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	04/29/2020	05/04/2021	5,948		328.36		20,140		6,731		32,163			(13,409)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/30/2020	05/05/2021	2,213		270.56		14,700		4,953		20,439			(9,747)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/30/2020	05/05/2021	15,492		280.05		45,780		15,426		43,679			(30,354)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/30/2020	04/29/2022	9,959		271.11		89,640		59,595		107,288			(30,045)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/30/2020	05/05/2021	5,800		0.98		177,480		59,805		275,995			(117,675)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/30/2020	05/05/2021	1,600		0.97		43,840		14,773		65,742			(29,067)				

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DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/30/2020	05/05/2021	1,844		2,910.36		151,200		50,949		263,158			(100,251)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/30/2020	05/05/2021	273		2,960.13		17,600		5,931		31,455			(11,669)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/30/2020	05/05/2021	448		24,540.48		273,590		92,191		450,557			(181,399)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/30/2020	05/05/2021	148		25,295.20		91,440		30,812		164,328			(60,628)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/30/2020	05/05/2021	49		25,855.15		20,880		7,036		38,124			(13,844)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2020	05/05/2021	4,070		1,672.70		156,110		52,604		271,680			(103,506)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2020	05/05/2021	1,033		1,712.21		25,330		8,535		43,050			(16,795)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2020	05/05/2021	607		1,740.20		21,600		7,278		41,767			(14,322)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/30/2020	05/05/2021	6,100		9,000.50		56,120		18,911		36,726			(37,209)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/30/2020	05/05/2021	2,000		9,000.50		25,800		8,694		24,945			(17,106)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	04/30/2020	05/05/2021	800		9,126.51		144,720		48,766		249,965			(95,954)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	04/30/2020	05/05/2021	233		9,396.53		45,990		15,497		87,626			(30,493)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	04/30/2020	05/05/2021	122		9,504.53		21,230		7,154		41,660			(14,076)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/30/2020	05/05/2021	3,586		1,314.59		119,897		40,401		205,726			(79,496)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/30/2020	05/05/2021	1,297		1,356.53		49,929		16,824		94,452			(33,105)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/30/2020	05/05/2021	1,144		1,384.06		29,040		9,786		54,912			(19,255)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2020	05/05/2021	87,781		328.22		280,000		94,351		527,102			(185,649)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2020	05/05/2021	8,778		318.33		28,000		9,435		46,689			(18,565)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2020	05/05/2021	1,881		317.70		7,800		2,628		11,966			(5,172)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	04/30/2020	04/29/2022	11,495		491.72		101,920		67,759		166,362			(34,161)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	04/30/2020	05/05/2021	5,668		157.52		10,890		3,670		19,246			(7,220)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	499		24,895.20		473,180		167,036		1,829,574			(306,144)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	106		25,605.14		70,750		24,975		312,795			(45,775)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	72		23,617.31		28,220		9,962		49,282			(18,258)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	106		23,475.32		56,250		19,857		99,963			(36,393)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	2,510		1,659.11		224,800		79,356		1,003,483			(145,444)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	816		1,697.36		59,280		20,926		294,956			(38,354)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	565		1,743.58		31,140		10,993		178,121			(20,147)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	7,800		8,984.85		86,580		30,563		272,887			(56,017)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	1,100		8,984.85		12,870		4,543		41,017			(8,327)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	600		8,984.85		4,380		1,546		12,310			(2,834)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	1,742		1,346.36		110,880		39,141		635,979			(71,739)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	871		1,314.79		67,870		23,959		345,468			(43,911)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	396		1,382.99		19,500		6,884		130,052			(12,616)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	554		1,259.21		12,950		4,571		22,383			(8,379)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	60,978		370.62		503,980		177,909		1,054,276			(326,071)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	9,444		366.54		98,700		34,842		198,548			(63,858)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/06/2022	2,428		368.40		31,680		21,333		53,856			(10,347)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2020	05/11/2021	125,123		327.62		405,960		143,307		745,078			(262,653)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2020	05/11/2021	6,288		326.35		24,000		8,472		42,127			(15,528)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2020	05/12/2021	2,952		270.68		19,200		6,829		27,068			(12,371)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2020	05/12/2021	9,965		279.08		31,860		11,332		33,547			(20,528)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/07/2020	05/06/2022	7,750		268.25		80,430		54,233		98,896			(26,197)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2020	05/12/2021	1,900		0.99		62,130		22,098		101,479			(40,032)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	1,007		2,840.27		83,230		29,603		142,670			(53,627)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	312		2,932.45		20,700		7,363		38,514			(13,337)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	377		23,780.38		195,300		69,465		310,390			(125,835)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	163		24,353.40		104,910		37,315		178,657			(67,596)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	59		25,403.94		16,240		5,776		30,132			(10,464)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2020	05/12/2021	4,321		1,610.35		145,600		51,787		233,119			(93,813)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2020	05/12/2021	1,667		1,639.52		92,340		32,844		167,894			(59,496)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2020	05/12/2021	864		1,705.94		27,020		9,611		49,671			(17,410)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/07/2020	05/12/2021	7,700		9,101.87		89,320		31,769		334,979			(57,551)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/07/2020	05/12/2021	1,100		9,101.87		13,530		4,812		50,588			(8,718)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/07/2020	05/12/2021	600		9,101.87		4,620		1,643		16,538			(2,977)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/07/2020	05/12/2021	868		9,092.77		174,590		62,098		296,030			(112,492)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/07/2020	05/12/2021	297		9,311.21		74,520		26,505		137,544			(48,015)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/07/2020	05/12/2021	77		9,502.35		16,660		5,926		32,176			(10,734)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/07/2020	05/12/2021	3,663		1,264.96		98,465		35,022		162,031			(63,443)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/07/2020	05/12/2021	1,559		1,326.54		49,760		17,699		92,667			(32,061)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/07/2020	05/12/2021	624		1,357.33		18,392		6,542		36,076			(11,850)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	124,648		328.37		381,120		135,557		788,065			(245,563)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	5,966		326.77		21,850		7,772		44,286			(14,078)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	7,849		318.17		34,250		12,182		62,684			(22,068)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	05/07/2020	05/06/2022	12,858		487.17		124,120		83,693		215,447			(40,427)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2020	05/12/2021	9,294		158.80		18,600		6,616		32,174			(11,984)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	63		24,292.37		27,900		9,924		43,453			(17,977)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/13/2022	1,345		376.30		13,900		9,491		21,049			(4,409)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/18/2021	25,549		377.79		146,300		54,383		282,230			(91,917)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/18/2021	6,992		371.46		59,540		22,132		114,231			(37,408)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	456		25,038.06		349,800		130,028		1,669,520			(219,772)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	120		25,572.76		70,000		26,021		376,913			(43,979)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	86		26,107.47		37,000		13,754		223,637			(23,246)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	43		24,154.64		13,900		5,167		25,961			(8,733)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	22		23,619.93		12,550		4,665		23,975			(7,885)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	3,676		1,698.01		210,900		78,396		1,373,663			(132,504)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	774		1,707.32		41,880		15,568		281,998			(26,312)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	580		1,752.29		23,220		8,631		185,420			(14,589)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	903		1,556.90		25,900		9,628		46,162			(16,272)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	8,000		9,000.07		84,800		31,522		217,196			(53,278)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	2,300		9,000.07		35,880		13,337		103,984			(22,543)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	1,622		1,361.50		78,600		29,217		588,524			(49,383)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	973		1,382.47		40,200		14,943		332,731			(25,257)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	568		1,425.63		16,520		6,141		169,613			(10,379)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	730		1,260.38		15,030		5,587		28,777			(9,443)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	487		1,227.08		11,880		4,416		20,983			(7,464)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	109,578		327.74		326,772		121,468		714,730			(205,304)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	04/14/2021	2,204		327.74		5,740		1,765		13,011			(3,975)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	5,353		329.33		13,532		5,030		30,013			(8,502)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2020	05/13/2022	4,431		274.03		33,360		22,810		38,925			(10,550)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2020	05/19/2021	7,017		278.37		23,560		8,821		26,793			(14,739)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	05/14/2020	05/19/2021	5,800		1.01		165,880		62,105		275,715			(103,775)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	05/14/2020	05/19/2021	1,700		1.03		31,280		11,711		53,092			(19,569)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/14/2020	05/19/2021	1,630		2,818.19		117,450		43,973		229,495			(73,477)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/14/2020	05/19/2021	217		2,912.04		13,860		5,189		30,356			(8,671)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/14/2020	05/19/2021	525		24,074.22		303,800		113,741		502,554			(190,059)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/14/2020	05/19/2021	110		24,239.59		55,900		20,929		93,161			(34,971)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/14/2020	05/19/2021	55		25,373.61		26,780		10,026		52,908			(16,754)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	4,850		1,604.76		171,456		64,192		288,478			(107,264)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	1,021		1,614.16		21,456		8,033		31,915			(13,423)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	447		1,694.08		12,873		4,820		24,143			(8,053)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/14/2020	05/19/2021	8,100		9,094.42		83,430		31,236		311,141			(52,194)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/14/2020	05/19/2021	2,300		9,094.42		37,030		13,864		135,078			(23,166)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	891		9,212.65		189,783		71,054		322,645			(118,729)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	209		9,685.56		37,791		14,149		72,353			(23,642)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	77		9,867.45		11,200		4,193		22,036			(7,007)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	3,959		1,294.48		120,981		45,295		232,312			(75,686)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	1,212		1,310.56		13,890		5,200		24,202			(8,690)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	566		1,350.17		10,941		4,096		22,360			(6,845)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/14/2020	05/19/2021	109,803		328.01		328,060		122,824		625,422			(205,236)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/14/2020	05/19/2021	9,439		317.84		36,600		13,703		63,981			(22,897)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2020	05/13/2022	3,114		486.39		29,526		20,188		52,677			(9,338)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	05/14/2020	05/19/2021	7,975		160.89		17,160		6,425		28,385			(10,735)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021	72,494		373.82		612,460		239,127		1,061,889			(373,333)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	04/14/2021	4,815		377.93		29,340		9,206		51,991			(20,134)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021	2,408		374.94		19,080		7,450		33,058			(11,630)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/20/2022	3,745		373.82		45,500		31,499		68,770			(14,001)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	395		26,468.24		231,830		90,515		933,528			(141,315)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	106		26,886.03		48,620		18,983		207,104			(29,637)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	65		27,647.88		18,080		7,059		80,561			(11,021)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	20		24,649.62		14,950		5,837		28,860			(9,113)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	20		24,649.62		8,950		3,494		15,458			(5,456)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	28		25,706.39		12,880		5,029		32,379			(7,851)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021	2,487		1,805.14		153,972		60,116		696,255			(93,856)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021	592		1,835.54		30,250		11,811		147,792			(18,439)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021	474		1,908.15		14,864		5,803		83,919			(9,061)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021	296		1,680.18		10,365		4,047		16,486			(6,318)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021	355		1,648.10		15,510		6,056		23,980			(9,454)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021	8,000		9,485.02		84,800		33,109		117,128			(51,691)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021	1,600		9,485.02		22,240		8,683		36,169			(13,557)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/20/2020	05/25/2021	1,262		1,472.19		57,460		22,435		335,246			(35,026)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/20/2020	05/25/2021	891		1,520.68		27,000		10,542		193,487			(16,458)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/20/2020	05/25/2021	520		1,523.37		15,400		6,013		111,470			(9,387)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/20/2020	05/25/2021	103,984		328.50		311,140		121,481		670,420			(189,659)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/20/2020	05/25/2021	4,712		328.50		14,100		5,505		30,297			(8,595)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/20/2020	05/25/2021	1,885		332.00		3,840		1,499		8,199			(2,341)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/21/2020	05/20/2022	21,385		270.13		204,160		141,526		244,818			(62,634)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/21/2020	05/26/2021	22,491		274.47		111,020		43,643		141,983			(67,377)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2020	05/26/2021	2,500		1.03		82,000		32,235		153,052			(49,765)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2020	05/26/2021	700		0.99		29,190		11,475		48,895			(17,715)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	1,308		2,896.26		101,460		39,885		178,471			(61,575)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	344		2,971.79		21,100		8,295		39,943			(12,805)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021	376		24,572.01		217,028		85,316		338,605			(131,712)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021	102		25,183.86		85,575		33,640		154,025			(51,935)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021	41		24,718.86		36,580		14,380		62,665			(22,200)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	3,483		1,694.18		123,900		48,706		197,299			(75,194)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	1,476		1,745.00		49,500		19,459		84,794			(30,041)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	531		1,772.11		22,860		8,987		43,185			(13,874)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2020	05/26/2021	7,900		9,377.99		81,370		31,987		112,967			(49,383)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2020	05/26/2021	1,700		9,377.99		22,100		8,688		37,834			(13,412)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	832		9,359.23		174,720		68,684		286,586			(106,036)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	213		9,462.39		39,600		15,567		65,854			(24,033)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	75		9,715.59		14,070		5,531		25,224			(8,539)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021	3,043		1,351.60		89,011		34,991		145,580			(54,020)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021	965		1,378.55		28,795		11,320		49,454			(17,475)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021	816		1,378.55		25,938		10,197		44,884			(15,742)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	104,071		328.22		314,450		123,614		592,381			(190,836)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	4,716		328.22		14,250		5,602		26,845			(8,648)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	5,031		315.50		26,560		10,441		45,386			(16,119)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2020	05/20/2022	7,334		479.19		86,460		59,935		148,155			(26,525)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	05/21/2020	05/26/2021	8,629		162.08		16,380		6,439		26,509			(9,941)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	05/21/2020	05/26/2021	45		24,085.78		22,550		8,865		33,557			(13,685)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	05/28/2025	200,000		271.86		17,260		15,216		17,525			(2,044)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	06/03/2021	1,839		271.31		12,250		5,064		16,122			(7,186)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	06/03/2021	42,605		372.44		370,470		153,161		663,126			(217,309)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	06/03/2021	5,627		372.44		48,930		20,229		87,583			(28,701)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	04/21/2021	4,555		370.58		41,480		13,930		77,273			(27,550)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	05/27/2022	3,751		371.70		49,000		34,431		71,827			(14,569)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	280		27,788.30		105,080		43,443		345,599			(61,637)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	75		27,839.10		27,170		11,233		89,109			(15,937)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	35		28,194.71		9,990		4,130		31,418			(5,860)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	75		25,172.03		36,100		14,925		60,349			(21,175)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	2,143		1,883.05		141,360		58,442		460,766			(82,918)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	733		1,943.33		32,500		13,436		113,834			(19,064)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	564		2,012.49		14,700		6,077		50,867			(8,623)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	282		1,764.25		10,150		4,196		17,483			(5,954)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/28/2020	06/03/2021	6,600		9,416.71		79,860		33,016		41,219			(46,844)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/28/2020	06/03/2021	3,000		9,416.71		38,100		15,751		20,927			(22,349)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	785		1,507.12		37,290		15,417		191,629			(21,873)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	1,000		1,557.54		30,520		12,618		193,600			(17,902)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	500		1,602.36		9,730		4,023		74,613			(5,707)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	500		1,375.46		14,000		5,788		23,779			(8,212)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	428		1,423.08		11,580		4,787		22,779			(6,793)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	130,850		329.03		413,820		171,083		695,239			(242,737)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	7,826		331.90		18,750		7,752		29,920			(10,998)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	06/03/2021	15,817		274.57		81,700		33,777		99,671			(47,923)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	05/27/2022	13,610		270.77		130,240		91,516		149,780			(38,724)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	05/29/2020	06/03/2021	4,900		0.98		148,470		61,541		225,247			(86,929)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	05/29/2020	06/03/2021	700		1.00		12,040		4,991		17,936			(7,049)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	06/03/2021	1,246		3,047.14		113,240		46,938		188,601			(66,302)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	06/03/2021	328		3,047.14		18,100		7,502		28,707			(10,598)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	06/03/2021	164		3,071.55		11,250		4,663		18,616			(6,587)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	06/03/2021	374		25,535.40		213,750		88,599		312,085			(125,151)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	06/03/2021	75		26,880.71		25,840		10,711		40,466			(15,129)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	06/03/2021	39		26,601.49		16,900		7,005		26,486			(9,895)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	3,005		1,785.11		129,691		53,757		199,993			(75,934)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	510		1,850.38		28,467		11,800		52,243			(16,667)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	567		1,906.82		13,860		5,745		22,318			(8,115)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	06/03/2021	6,700		9,555.52		83,080		34,437		68,777			(48,643)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	06/03/2021	2,900		9,555.52		37,990		15,747		32,698			(22,243)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	638		9,708.41		153,720		63,717		256,795			(90,003)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	220		9,775.30		43,995		18,236		73,246			(25,759)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	63		10,033.30		13,542		5,613		24,769			(7,929)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	3,156		1,387.06		119,108		49,370		194,372			(69,738)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	1,004		1,452.58		34,734		14,397		63,128			(20,337)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	1,076		1,497.19		24,615		10,203		46,769			(14,412)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2020	06/03/2021	11,049		162.09		22,140		9,177		34,939			(12,963)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	06/03/2021	130,397		329.38		408,660		169,389		657,940			(239,271)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	06/03/2021	5,316		319.15		21,590		8,949		31,502			(12,641)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	05/27/2022	13,220		484.25		148,800		104,698		219,123			(44,102)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	06/03/2021	3,127		319.79		15,700		6,508		22,280			(9,192)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/03/2022	3,756		371.97		46,760		33,261		74,131			(13,499)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	30,049		380.55		154,560		66,172		289,002			(88,388)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	2,683		373.84		21,100		9,034		39,211			(12,066)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	320		28,135.05		176,400		75,523		322,001			(100,877)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	194		28,949.41		63,750		27,294		77,658			(36,456)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	53		29,369.73		13,020		5,574		9,666			(7,446)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	38		26,138.54		18,500		7,920		30,217			(10,580)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	49		25,928.38		29,640		12,690		48,295			(16,950)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	1,676		1,953.18		115,940		49,638		258,058			(66,302)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	1,189		2,032.72		50,160		21,475		96,335			(28,685)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	487		2,077.11		14,850		6,358		23,243			(8,492)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	324		1,832.96		12,540		5,369		20,943			(7,171)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	433		1,814.46		18,240		7,809		29,544			(10,431)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/08/2021	6,100		9,704.68		82,960		35,518		96,408			(47,442)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/08/2021	1,100		9,704.68		11,770		5,039		11,254			(6,731)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/08/2021	900		9,704.68		10,710		4,585		11,086			(6,125)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	964		1,531.95		57,260		24,515		220,060			(32,745)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	1,240		1,616.17		35,640		15,259		179,578			(20,381)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	344		1,648.12		7,150		3,061		39,380			(4,089)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	344		1,437.56		9,500		4,067		16,484			(5,433)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/08/2021	88,039		328.96		315,840		135,222		539,822			(180,618)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/08/2021	4,683		332.16		12,300		5,266		21,002			(7,034)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	05/20/2022	1,561		327.35		12,400		8,750		17,494			(3,650)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	551		1,497.07		17,120		7,377		29,131			(9,743)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2020	06/09/2021	2,577		271.07		17,150		7,390		23,197			(9,760)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	826		1,476.74		23,280		10,031		37,665			(13,249)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2020	06/03/2022	5,522		272.97		46,350		33,016		53,138			(13,334)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	2,755		1,463.67		107,600		46,364		175,940			(61,236)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/04/2020	06/09/2021	2,300		0.98		80,270		34,588		118,860			(45,682)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	135		10,197.81		19,890		8,571		36,025			(11,319)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/04/2020	06/09/2021	700		1.00		14,840		6,395		22,202			(8,446)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2020	06/09/2021	828		3,222.52		102,870		44,326		153,077			(58,544)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	06/04/2020	06/09/2021	9,301		161.60		18,300		7,885		31,435			(10,415)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2020	06/09/2021	88,405		328.76		316,960		136,577		572,363			(180,383)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	114		9,841.51		24,860		10,712		41,826			(14,148)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2020	06/09/2021	5,935		320.75		12,540		5,403		17,713			(7,137)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	706		9,562.25		167,960		72,373		263,041			(95,587)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2020	06/03/2022	5,280		480.91		69,840		49,748		96,977			(20,092)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/04/2020	06/09/2021	1,100		9,629.66		11,660		5,024		18,076			(6,636)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	396		26,229.25		287,040		123,684		423,925			(163,356)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	99		27,149.12		67,860		29,241		108,522			(38,619)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/04/2020	06/09/2021	6,100		9,629.66		82,350		35,484		148,839			(46,866)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	34		27,359.37		22,410		9,656		36,370			(12,754)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	594		1,952.21		18,260		7,868		31,159			(10,392)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	594		1,904.06		16,720		7,205		25,487			(9,515)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	2,646		1,848.49		110,740		47,717		167,308			(63,023)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	06/10/2020	06/15/2021	348		28,798.31		219,020		98,005		196,538			(121,015)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	06/10/2020	06/15/2021	74		30,309.75		17,800		7,965		1,966			(9,835)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	06/10/2020	06/15/2021	37		30,552.66		7,500		3,356		455			(4,144)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	06/10/2020	06/15/2021	33		27,070.95		15,840		7,088		27,285			(8,752)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	06/10/2020	06/15/2021	30		26,989.99		14,320		6,408		24,436			(7,912)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	2,153		2,000.48		116,000		51,907		252,067			(64,093)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	808		2,108.21		20,550		9,196		28,913			(11,354)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	485		2,110.07		12,150		5,437		16,868			(6,713)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	431		1,870.46		11,600		5,191		19,871			(6,409)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	269		1,842.60		8,750		3,915		14,448			(4,835)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/10/2020	06/15/2021	5,600		10,094.25		72,800		32,576		153,150			(40,224)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/10/2020	06/15/2021	1,200		10,094.25		14,880		6,658		30,982			(8,222)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	1,090		1,590.65		51,680		23,125		195,245			(28,555)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	818		1,658.15		22,200		9,934		93,422			(12,266)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	613		1,665.48		15,660		7,007		65,965			(8,653)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	409		1,486.46		8,160		3,651		15,576			(4,509)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	341		1,464.45		8,750		3,915		15,980			(4,835)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	341		1,487.93		10,800		4,833		21,950			(5,967)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2020	06/10/2022	9,354		374.17		114,800		82,780		174,253			(32,020)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2020	06/15/2021	70,555		374.92		578,160		258,710		989,764			(319,450)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2020	06/15/2021	8,285		373.80		72,540		32,460		123,829			(40,080)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	06/10/2020	06/15/2021	126,078		330.68		399,960		178,971		600,116			(220,989)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	06/10/2020	06/15/2021	5,929		332.93		15,200		6,802		22,383			(8,398)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2020	06/16/2021	2,940		272.14		18,800		8,464		24,109			(10,336)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2020	06/10/2022	11,759		272.14		106,240		76,715		119,053			(29,525)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2020	06/16/2021	24,252		274.04		133,980		60,322		164,727			(73,658)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/11/2020	06/16/2021	5,800		1.00		166,460		74,946		263,424			(91,514)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/11/2020	06/16/2021	1,300		1.05		34,840		15,686		64,930			(19,154)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	1,208		3,185.44		78,660		35,415		124,740			(43,245)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	382		3,245.19		26,040		11,724		43,218			(14,316)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	458		25,706.11		262,200		118,052		421,144			(144,148)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	99		26,811.75		58,250		26,226		106,290			(32,024)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	36		26,862.01		19,530		8,793		35,382			(10,737)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	4,349		1,778.08		158,250		71,250		255,372			(87,000)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	928		1,872.93		36,320		16,353		71,449			(19,967)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	580		1,891.90		23,100		10,400		47,559			(12,700)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2020	06/16/2021	5,500		9,588.47		67,650		30,458		201,273			(37,192)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2020	06/16/2021	1,200		9,588.47		14,160		6,375		41,735			(7,785)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/11/2020	06/16/2021	918		9,684.36		209,440		94,297		337,089			(115,143)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/11/2020	06/16/2021	177		9,885.72		41,922		18,875		71,724			(23,047)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/11/2020	06/16/2021	83		10,278.84		17,152		7,722		32,844			(9,430)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/11/2020	06/16/2021	3,687		1,426.74		102,300		46,059		185,785			(56,241)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/11/2020	06/16/2021	811		1,444.37		30,987		13,951		61,154			(17,036)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/11/2020	06/16/2021	590		1,487.77		14,856		6,689		30,510			(8,167)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	126,772		328.88		408,040		183,714		823,296			(224,326)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	5,962		331.11		15,390		6,929		30,799			(8,461)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	6,590		319.00		25,410		11,440		46,769			(13,970)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/10/2022	7,756		484.20		87,150		62,930		123,909			(24,220)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	8,621		161.74		15,680		7,060		23,953			(8,620)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	37		24,259.82		14,760		6,645		21,376			(8,115)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	4,393		316.45		31,780		14,308		47,669			(17,472)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/22/2021	43,301		375.61		335,340		156,540		608,302			(178,800)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/22/2021	2,673		370.38		28,000		13,071		49,074			(14,929)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/17/2022	10,692		372.25		140,000		102,317		224,319			(37,683)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	391		26,929.31		455,940		212,838		889,748			(243,102)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	92		28,731.57		43,200		20,166		65,200			(23,034)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	42		29,436.80		12,980		6,059		11,505			(6,921)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	34		26,015.13		18,810		8,781		30,578			(10,029)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	31		25,962.89		16,400		7,656		26,459			(8,744)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/17/2020	06/22/2021	1,946		1,931.44		153,615		71,709		375,178			(81,906)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/17/2020	06/22/2021	612		2,003.38		33,066		15,436		75,914			(17,630)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/17/2020	06/22/2021	389		1,857.71		43,400		20,260		103,501			(23,140)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	6,600		9,982.47		73,920		34,507		119,126			(39,413)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	1,800		9,982.47		23,760		11,091		39,255			(12,669)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	500		9,982.47		4,400		2,054		6,754			(2,346)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2020	06/22/2021	911		1,485.01		77,220		36,047		268,622			(41,173)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2020	06/22/2021	911		1,566.33		46,150		21,543		194,755			(24,607)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2020	06/22/2021	421		1,510.69		30,660		14,312		113,196			(16,348)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2020	06/22/2021	104,129		328.75		369,630		172,547		596,937			(197,083)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2020	06/22/2021	6,254		332.26		15,600		7,282		24,516			(8,318)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2020	06/23/2021	4,764		272.60		31,200		14,651		37,601			(16,549)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2020	06/23/2021	13,559		278.88		53,280		25,019		53,204			(28,261)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2020	06/17/2022	17,957		272.60		165,130		120,853		177,748			(44,277)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2020	06/23/2021	3,100		1.00		101,680		47,746		155,046			(53,934)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2020	06/23/2021	500		1.01		14,550		6,832		22,597			(7,718)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	06/18/2020	06/23/2021	1,231		3,243.40		114,000		53,531		161,737			(60,469)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	06/18/2020	06/23/2021	154		3,285.64		10,500		4,931		14,983			(5,569)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2020	06/23/2021	272		27,358.02		141,219		66,313		230,119			(74,906)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2020	06/23/2021	138		27,149.38		72,864		34,215		115,610			(38,649)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2020	06/23/2021	58		27,853.54		26,985		12,671		47,908			(14,314)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	2,733		1,808.94		110,250		51,770		172,842			(58,480)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	837		1,862.72		37,950		17,820		64,442			(20,130)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	614		1,837.63		30,360		14,256		50,587			(16,104)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/18/2020	06/23/2021	6,700		10,012.05		73,030		34,293		68,857			(38,737)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	649		10,042.08		151,450		71,117		235,899			(80,333)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	210		10,272.36		50,400		23,666		83,688			(26,734)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	90		10,322.42		22,410		10,523		37,962			(11,887)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/18/2020	06/23/2021	2,242		1,474.16		101,760		47,784		180,761			(53,976)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/18/2020	06/23/2021	1,051		1,454.18		40,470		19,004		68,273			(21,466)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/18/2020	06/23/2021	420		1,468.46		14,940		7,015		25,590			(7,925)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	06/18/2020	06/23/2021	14,793		163.05		37,680		17,694		64,748			(19,986)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	104,135		328.73		372,960		175,132		601,441			(197,828)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	8,131		319.45		25,220		11,843		37,610			(13,377)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/17/2022	7,935		491.82		76,680		56,119		103,501			(20,561)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/18/2020	06/23/2021	1,700		10,012.05		21,760		10,218		22,383			(11,542)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/29/2021	51,984		375.11		438,750		213,298		710,880			(225,452)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/29/2021	4,799		375.11		40,500		19,689		65,620			(20,811)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/29/2021	1,600		372.86		15,360		7,467		24,819			(7,893)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/24/2022	8,531		373.98		109,440		81,051		150,592			(28,389)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	413		27,583.39		267,750		130,166		731,062			(137,584)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	130		28,117.76		63,030		30,642		168,388			(32,388)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	63		28,652.12		22,400		10,890		54,373			(11,510)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	39		25,573.16		17,800		8,653		33,250			(9,147)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/24/2020	06/29/2021	2,021		1,859.60		155,750		75,718		553,157			(80,032)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/24/2020	06/29/2021	1,097		1,953.10		49,210		23,923		199,003			(25,287)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/24/2020	06/29/2021	809		1,972.15		32,060		15,586		131,821			(16,474)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/24/2020	06/29/2021	404		1,747.06		12,950		6,296		23,072			(6,654)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/24/2020	06/29/2021	289		1,738.40		7,950		3,865		13,485			(4,085)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2020	06/29/2021	7,000		10,002.70		92,400		44,920		74,558			(47,480)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2020	06/29/2021	1,800		10,002.70		22,680		11,026		17,448			(11,654)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	1,151		1,503.69		68,480		33,291		334,533			(35,189)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	863		1,563.45		33,120		16,101		200,763			(17,019)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	648		1,580.13		21,780		10,588		140,242			(11,192)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	360		1,392.52		9,300		4,521		16,901			(4,779)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	06/24/2020	06/29/2021	112,275		327.78		408,120		198,407		730,877			(209,713)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	06/24/2020	06/29/2021	7,213		330.97		19,550		9,504		35,083			(10,046)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	06/24/2020	06/29/2021	1,882		332.56		4,380		2,129		7,820			(2,251)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2020	06/30/2021	5,136		272.01		34,300		16,770		43,090			(17,530)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2020	06/30/2021	12,841		276.10		61,950		30,288		71,285			(31,662)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2020	06/24/2022	12,107		271.46		116,160		86,149		129,820			(30,011)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	2,400		1.00		68,880		33,676		105,868			(35,204)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	500		1.03		11,800		5,769		19,018			(6,031)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	808		3,212.47		76,180		37,245		110,497			(38,935)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	342		3,257.53		24,200		11,832		34,836			(12,368)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	396		25,925.81		244,800		119,686		374,758			(125,114)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	85		26,749.67		46,640		22,803		75,946			(23,837)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	27		27,573.53		15,820		7,735		28,526			(8,085)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	2,794		1,778.59		126,910		62,048		208,547			(64,862)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	855		1,825.95		25,050		12,247		40,750			(12,803)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	342		1,903.13		6,540		3,197		10,721			(3,343)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2020	06/30/2021	7,100		10,101.83		93,010		45,474		99,426			(47,536)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2020	06/30/2021	1,900		10,101.83		23,750		11,612		24,491			(12,138)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	792		10,202.84		186,400		91,133		292,766			(95,267)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	188		10,475.59		40,660		19,879		68,058			(20,781)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	59		10,687.73		13,440		6,571		23,978			(6,869)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/25/2020	06/30/2021	2,972		1,437.34		110,082		53,820		184,205			(56,262)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/25/2020	06/30/2021	849		1,471.26		17,940		8,771		29,878			(9,169)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/25/2020	06/30/2021	354		1,493.87		12,590		6,155		23,197			(6,435)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2020	06/30/2021	112,459		328.48		391,310		191,316		690,966			(199,994)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2020	06/30/2021	10,651		319.22		37,400		18,285		62,998			(19,115)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/24/2022	8,620		488.61		88,920		65,947		123,331			(22,973)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	7,238		164.14		16,920		8,272		24,366			(8,648)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	55,046		375.29		490,590		248,603		768,948			(241,987)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	06/10/2021	1,330		373.04		13,000		6,080		20,597			(6,920)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	2,659		375.67		23,200		11,756		36,377			(11,444)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/01/2022	13,296		375.29		168,000		126,053		236,094			(41,947)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	342		27,999.64		159,280		80,714		511,800			(78,566)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	128		27,793.76		67,650		34,281		215,089			(33,369)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	23		28,411.40		8,340		4,226		26,832			(4,114)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	27		25,863.64		14,840		7,520		25,774			(7,320)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	19		25,734.97		10,450		5,295		17,518			(5,155)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	2,146		1,901.71		132,240		67,012		519,951			(65,228)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	452		1,963.68		18,160		9,202		82,080			(8,958)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	339		1,988.47		11,280		5,716		53,578			(5,564)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	452		1,788.38		15,280		7,743		24,748			(7,537)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	282		1,779.53		12,800		6,486		21,950			(6,314)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	911		1,552.91		40,560		20,553		230,775			(20,007)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	841		1,602.87		24,600		12,466		172,929			(12,134)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	350		1,600.01		10,500		5,321		72,995			(5,179)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	560		1,423.03		16,000		8,108		27,721			(7,892)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	5,600		10,279.25		60,480		30,648		4,872			(29,832)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	1,200		10,279.25		17,760		9,000		3,006			(8,760)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	500		10,279.25		5,100		2,584		344			(2,516)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	07/07/2021	103,104		330.30		313,500		158,864		604,057			(154,636)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	05/26/2021	3,124		329.66		8,700		3,856		17,378			(4,844)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	07/07/2021	6,249		330.94		17,600		8,919		34,578			(8,681)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2020	07/08/2021	3,660		272.94		24,500		12,481		28,323			(12,019)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2020	07/08/2021	18,666		276.77		90,270		45,984		97,282			(44,286)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2020	07/01/2022	20,862		273.22		200,640		150,746		199,575			(49,894)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/02/2020	07/08/2021	4,900		0.99		152,880		77,878		222,757			(75,002)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/02/2020	07/08/2021	800		1.02		14,160		7,213		21,209			(6,947)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	904		3,310.12		81,300		41,415		109,491			(39,885)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2020	07/08/2021	383		25,749.87		227,700		115,992		332,058			(111,708)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2020	07/08/2021	70		26,111.46		43,020		21,915		65,136			(21,105)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2020	07/08/2021	27		26,447.21		19,600		9,984		31,404			(9,616)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	2,586		1,771.83		95,220		48,506		143,142			(46,714)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	618		1,853.66		21,450		10,927		35,974			(10,523)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	281		1,793.18		18,450		9,399		31,360			(9,051)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	667		10,331.54		162,840		82,952		243,428			(79,888)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	145		10,631.46		31,050		15,817		49,196			(15,233)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	48		10,445.30		14,950		7,616		23,564			(7,334)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2020	07/08/2021	1,676		1,408.95		53,760		27,386		82,306			(26,374)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2020	07/08/2021	698		1,496.29		14,460		7,366		24,575			(7,094)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2020	07/08/2021	349		1,473.38		11,805		6,014		20,260			(5,791)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	9,582		165.31		19,520		9,944		26,279			(9,576)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2020	07/08/2021	5,600		10,341.89		61,600		31,380		3,437			(30,220)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2020	07/08/2021	1,100		10,341.89		15,950		8,125		2,244			(7,825)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	103,335		330.56		327,690		166,928		510,556			(160,762)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	5,932		318.39		35,150		17,906		53,081			(17,244)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2020	07/01/2022	9,453		483.07		117,820		88,521		169,278			(29,299)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	07/02/2020	07/08/2021	72		25,325.18		24,480		12,470		30,065			(12,010)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	4,371		319.99		27,020		13,764		41,627			(13,256)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	288		28,361.20		138,750		72,721		363,352			(66,029)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	134		28,778.27		50,050		26,232		125,526			(23,818)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	35		28,387.26		16,380		8,585		42,866			(7,795)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	61		25,989.07		23,040		12,076		38,765			(10,964)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	27		25,963.01		13,860		7,264		24,324			(6,596)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	23		26,067.28		13,440		7,044		24,719			(6,396)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/08/2020	07/13/2021	1,972		1,904.42		122,885		64,406		492,091			(58,479)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/08/2020	07/13/2021	1,071		1,973.64		43,092		22,585		195,003			(20,507)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/08/2020	07/13/2021	338		1,948.79		16,008		8,390		69,658			(7,618)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/08/2020	07/13/2021	282		1,774.86		11,095		5,815		19,455			(5,280)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/08/2020	07/13/2021	5,800		10,666.70		65,540		34,350		108,662			(31,190)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/08/2020	07/13/2021	900		10,666.70		11,340		5,943		19,198			(5,397)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	1,121		1,527.32		60,000		31,447		318,148			(28,553)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	1,121		1,600.11		33,280		17,442		237,378			(15,838)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	350		1,570.14		13,450		7,049		84,523			(6,401)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	350		1,428.82		8,200		4,298		14,979			(3,902)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2020	07/13/2021	47,579		380.20		365,400		191,511		500,587			(173,889)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2020	07/13/2021	2,643		378.69		22,200		11,635		30,581			(10,565)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2020	07/08/2022	9,516		377.93		118,800		90,260		155,875			(28,540)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	07/08/2020	07/13/2021	90,170		330.12		315,010		165,101		504,746			(149,909)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	07/08/2020	07/13/2021	4,368		333.64		11,060		5,797		17,689			(5,263)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	07/08/2020	07/13/2021	1,560		333.00		4,200		2,201		6,717			(1,999)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/14/2021	2,100		0.98		77,070		40,599		112,424			(36,471)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/14/2021	600		1.00		13,260		6,985		18,884			(6,275)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	07/09/2020	07/14/2021	1,288		3,254.64		123,900		65,269		170,987			(58,631)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	07/09/2020	07/14/2021	245		3,293.78		15,200		8,007		20,908			(7,193)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/09/2020	07/14/2021	366		25,937.44		218,080		114,882		334,367			(103,198)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/09/2020	07/14/2021	105		26,451.56		66,690		35,131		110,348			(31,559)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/09/2020	07/14/2021	35		27,068.51		18,360		9,672		32,102			(8,688)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	3,717		1,764.34		157,300		82,864		253,540			(74,436)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	972		1,822.05		34,000		17,911		57,629			(16,089)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	458		1,832.54		20,240		10,662		36,500			(9,578)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/09/2020	07/14/2021	5,800		10,754.59		65,540		34,526		144,020			(31,014)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/09/2020	07/14/2021	900		10,754.59		11,160		5,879		25,046			(5,281)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	669		10,711.57		174,240		91,787		250,472			(82,453)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	186		11,055.71		39,400		20,755		59,546			(18,645)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	65		11,163.26		17,010		8,961		26,880			(8,049)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	2,145		1,411.51		69,300		36,506		113,410			(32,794)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	786		1,461.87		26,180		13,791		47,566			(12,389)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	429		1,478.65		13,440		7,080		25,255			(6,360)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2020	07/14/2021	90,209		329.97		309,230		162,898		502,161			(146,332)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2020	07/14/2021	6,867		320.04		26,620		14,023		41,522			(12,597)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/08/2022	10,770		489.07		117,600		89,468		155,968			(28,132)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	15,327		167.25		34,840		18,353		43,005			(16,487)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/09/2025	100,000		273.69		8,640		7,817		8,265			(823)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/08/2022	11,692		273.14		109,440		83,260		113,449			(26,180)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/14/2021	9,134		276.70		46,500		24,496		48,559			(22,004)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	07/15/2020	07/20/2021	62,540		380.85		476,370		258,587		646,034			(217,783)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	07/15/2020	06/09/2021	4,750		373.65		52,380		25,422		71,402			(26,958)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	07/15/2020	07/20/2021	3,694		377.82		33,740		18,315		45,847			(15,425)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	07/15/2020	07/20/2021	1,847		376.68		17,990		9,765		24,459			(8,225)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/15/2020	07/15/2022	14,777		377.44		197,680		152,058		255,272			(45,622)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	234		28,724.13		150,570		81,734		250,743			(68,836)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	93		28,482.30		67,750		36,777		117,242			(30,973)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	33		28,589.78		23,040		12,507		39,331			(10,533)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	26		26,682.00		10,780		5,852		15,767			(4,928)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	22		26,574.52		15,540		8,436		24,501			(7,104)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/15/2020	07/20/2021	1,525		1,887.71		145,040		78,732		421,176			(66,308)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/15/2020	07/20/2021	762		1,988.71		39,620		21,507		135,822			(18,113)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/15/2020	07/20/2021	545		1,990.54		27,900		15,145		96,078			(12,755)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/15/2020	07/20/2021	272		1,805.08		8,200		4,451		10,465			(3,749)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	5,400		10,701.68		73,980		40,158		148,739			(33,822)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	2,100		10,701.68		24,780		13,451		48,886			(11,329)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	500		10,701.68		5,000		2,714		9,651			(2,286)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/15/2020	07/20/2021	744		1,564.00		47,520		25,795		191,942			(21,725)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/15/2020	07/20/2021	879		1,618.70		38,350		20,817		179,642			(17,533)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/15/2020	07/20/2021	338		1,637.92		12,750		6,921		62,836			(5,829)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/15/2020	07/20/2021	474		1,459.05		15,260		8,284		27,231			(6,976)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	103,114		331.63		358,560		194,636		507,437			(163,924)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	6,522		334.85		17,010		9,234		22,842			(7,777)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/16/2020	07/21/2021	4,600		0.98		158,240		86,320		226,634			(71,920)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/16/2020	07/21/2021	1,400		1.01		36,680		20,009		53,823			(16,671)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	862		3,412.46		84,970		46,351		105,317			(38,619)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	238		3,479.77		13,440		7,332		16,033			(6,108)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	149		3,372.08		12,550		6,846		15,425			(5,704)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/16/2020	07/21/2021	307		26,868.38		200,818		109,546		282,321			(91,272)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/16/2020	07/21/2021	105		27,723.89		60,004		32,732		88,897			(27,272)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/16/2020	07/21/2021	26		27,510.01		17,500		9,546		26,070			(7,954)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	3,117		1,828.58		132,810		72,448		201,631			(60,362)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	766		1,892.58		31,920		17,412		52,654			(14,508)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	328		1,905.38		10,860		5,924		17,520			(4,936)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/21/2021	5,300		10,626.46		69,960		38,163		143,092			(31,797)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/21/2021	2,100		10,626.46		24,570		13,403		48,995			(11,167)				

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/21/2021	500		10,626.46		5,150		2,809		9,911			(2,341)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	687		10,637.08		166,440		90,793		243,247			(75,647)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	226		11,062.14		50,400		27,493		80,276			(22,907)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	56		11,115.27		13,440		7,332		21,749			(6,108)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/16/2020	07/21/2021	3,884		1,467.56		150,480		82,087		239,923			(68,393)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/16/2020	07/21/2021	1,227		1,529.20		36,360		19,834		63,189			(16,526)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/16/2020	07/21/2021	477		1,521.86		14,700		8,019		25,249			(6,681)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2020	07/21/2021	103,382		331.44		366,300		199,817		514,886			(166,483)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2020	07/21/2021	6,520		321.78		22,050		12,028		30,066			(10,022)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	07/16/2020	07/15/2022	15,908		489.16		196,370		151,253		250,008			(45,117)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/16/2020	07/21/2021	11,261		168.73		19,950		10,883		30,634			(9,067)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/21/2021	6,551		274.47		43,200		23,566		44,372			(19,634)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/21/2021	26,570		277.22		141,620		77,254		134,891			(64,366)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/15/2022	21,474		273.65		207,680		159,965		201,803			(47,715)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/16/2025	300,000		274.75		25,920		23,548		23,975			(2,372)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	07/16/2020	07/21/2021	32		25,020.63		13,840		7,550		18,986			(6,290)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2020	07/21/2021	1,552		321.46		9,250		5,046		11,665			(4,204)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	293		28,842.23		160,370		90,055		310,591			(70,315)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	107		29,220.31		46,980		26,381		84,811			(20,599)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	41		29,652.41		13,640		7,659		21,060			(5,981)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	33		27,032.84		18,720		10,512		29,241			(8,208)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	7,200		10,870.75		76,320		42,857		66,913			(33,463)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	800		10,870.75		8,000		4,492		6,761			(3,508)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2020	07/27/2021	1,141		1,589.98		59,840		33,603		275,872			(26,237)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2020	07/27/2021	671		1,609.35		30,500		17,127		149,570			(13,373)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2020	07/27/2021	403		1,673.42		10,980		6,166		65,233			(4,814)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2020	07/27/2021	336		1,481.20		7,150		4,015		12,456			(3,135)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2020	07/27/2021	50,549		382.18		420,740		236,263		452,565			(184,477)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2020	07/27/2021	4,191		379.51		40,640		22,821		44,883			(17,819)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2020	07/22/2022	11,262		381.42		140,610		109,487		146,994			(31,123)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	1,665		1,962.96		119,660		67,194		352,159			(52,466)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	698		2,007.66		38,350		21,535		118,358			(16,815)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	483		2,084.02		15,660		8,794		50,326			(6,866)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/22/2020	07/27/2021	106,448		330.91		450,640		253,053		565,847			(197,587)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/22/2020	07/27/2021	8,664		333.18		30,240		16,981		37,423			(13,259)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2020	07/28/2021	7,267		273.85		52,200		29,452		52,656			(22,748)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2020	07/28/2021	17,440		277.15		97,440		54,977		90,259			(42,463)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/23/2020	07/28/2021	3,100		1.00		96,410		54,396		139,152			(42,014)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/23/2020	07/28/2021	700		1.01		2,450		1,382		2,942			(1,068)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/23/2020	07/28/2021	830		3,391.97		73,640		41,549		91,132			(32,091)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/23/2020	07/28/2021	237		3,435.80		11,600		6,545		13,764			(5,055)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	326		26,865.54		246,210		138,916		354,586			(107,294)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	105		27,531.85		47,600		26,857		67,195			(20,743)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	26		28,038.25		14,770		8,333		22,858			(6,437)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/28/2021	2,896		1,853.46		139,860		78,911		216,014			(60,949)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/28/2021	536		1,909.40		14,400		8,125		19,249			(6,275)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/28/2021	375		1,944.82		14,070		7,939		27,669			(6,131)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/23/2020	07/28/2021	7,300		10,580.59		77,380		43,659		33,583			(33,721)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/23/2020	07/28/2021	900		10,580.59		9,090		5,129		3,657			(3,961)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/23/2020	07/28/2021	633		10,675.81		159,460		89,970		237,580			(69,490)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/23/2020	07/28/2021	151		11,077.87		37,760		21,305		61,630			(16,455)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/23/2020	07/28/2021	47		11,130.78		12,550		7,081		20,986			(5,469)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	2,349		1,502.12		89,950		50,751		144,746			(39,199)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	671		1,514.04		22,800		12,864		36,911			(9,936)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/28/2021	106,488		330.79		454,080		256,199		581,230			(197,881)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/28/2021	9,287		322.71		37,200		20,989		46,612			(16,211)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/22/2022	7,593		498.31		79,800		62,221		93,012			(17,579)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	12,417		174.69		28,160		15,888		28,638			(12,272)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2020	07/22/2022	25,433		274.40		242,900		189,391		227,682			(53,509)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2020	07/23/2025	300,000		275.23		25,920		23,646		23,609			(2,274)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	07/29/2020	08/03/2021	74,296		384.56		660,660		383,353		618,482			(277,307)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	07/29/2020	08/03/2021	7,534		381.09		81,200		47,117		78,432			(34,083)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/29/2020	07/29/2022	12,210		382.63		170,610		134,459		174,329			(36,151)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	309		27,415.37		283,720		164,631		727,183			(119,090)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	49		28,423.87		25,740		14,936		72,426			(10,804)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	30		28,264.64		17,360		10,073		48,538			(7,287)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	45		26,300.71		21,360		12,394		34,024			(8,966)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	19		26,433.41		8,700		5,048		14,091			(3,652)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	1,800		1,992.58		118,320		68,656		345,838			(49,664)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	688		2,056.80		29,640		17,199		92,749			(12,441)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	477		2,066.24		19,260		11,176		60,449			(8,084)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	477		1,888.71		18,990		11,019		34,207			(7,971)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	265		1,873.60		10,750		6,238		18,627			(4,512)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2020	08/03/2021	5,600		10,662.98		63,280		36,719		20,505			(26,561)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2020	08/03/2021	800		10,662.98		9,520		5,524		3,291			(3,996)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2020	08/03/2021	500		10,662.98		5,650		3,278		1,831			(2,372)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	733		1,598.17		37,730		21,893		178,269			(15,837)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	666		1,652.19		22,700		13,172		127,440			(9,528)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	466		1,691.21		11,410		6,621		72,446			(4,789)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	333		1,491.62		9,900		5,745		18,392			(4,155)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	333		1,491.62		7,250		4,207		12,935			(3,043)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	100,139		333.25		362,880		210,564		403,394			(152,316)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	5,563		335.52		16,380		9,505		17,361			(6,875)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	1,545		335.19		4,700		2,727		5,008			(1,973)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	03/03/2021	1,545		345.22		450		126		89			(324)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2020	08/04/2021	1,811		273.58		14,100		8,219		13,550			(5,881)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2020	08/04/2021	21,009		280.48		96,280		56,125		74,920			(40,155)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2020	07/29/2022	23,545		275.24		225,550		177,997		196,334			(47,553)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	4,500		1.00		142,200		82,893		216,049			(59,307)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	997		3,243.49		100,160		58,386		149,866			(41,774)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	281		3,265.94		13,860		8,079		19,301			(5,781)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	395		26,603.10		204,048		118,946		287,413			(85,102)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	72		27,208.31		39,178		22,838		59,010			(16,340)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	30		28,129.29		12,712		7,410		20,463			(5,302)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	3,091		1,889.39		140,360		81,820		212,180			(58,540)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	693		1,949.43		28,210		16,444		45,928			(11,766)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	320		1,992.58		10,560		6,156		17,848			(4,404)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	600		0.99		23,280		13,571		35,524			(9,709)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/30/2020	08/04/2021	5,500		10,715.51		61,050		35,588		8,992			(25,462)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/30/2020	08/04/2021	900		10,715.51		10,620		6,191		1,684			(4,429)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/30/2020	08/04/2021	500		10,715.51		5,550		3,235		817			(2,315)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	616		10,661.93		184,998		107,841		269,408			(77,157)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	187		11,079.83		41,340		24,098		63,102			(17,242)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	47		11,294.14		10,100		5,888		16,083			(4,212)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2020	08/04/2021	2,341		1,495.10		84,350		49,170		133,134			(35,180)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2020	08/04/2021	736		1,542.94		25,960		15,133		44,535			(10,827)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2020	08/04/2021	468		1,602.74		16,450		9,589		32,383			(6,861)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2020	08/04/2021	100,498		332.76		377,000		219,765		464,096			(157,235)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2020	08/04/2021	5,257		335.35		15,810		9,216		18,993			(6,594)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2020	08/04/2021	10,514		322.41		40,800		23,784		50,347			(17,016)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2020	07/29/2022	5,847		518.08		37,260		29,404		50,424			(7,856)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	11,428		183.20		20,790		12,119		20,159			(8,671)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2020	08/04/2021	5,566		322.09		32,040		18,677		42,344			(13,363)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	53		24,339.93		27,170		15,838		39,521			(11,332)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2020	08/10/2021	61,683		385.97		650,400		389,571		463,232			(260,829)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2020	08/10/2021	5,397		385.19		59,220		35,471		42,799			(23,749)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2020	08/05/2022	13,622		386.36		190,800		152,174		160,567			(38,626)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2020	08/10/2021	371		29,105.62		182,810		109,498		383,338			(73,312)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2020	08/10/2021	147		29,132.82		71,200		42,647		148,963			(28,553)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2020	08/10/2021	33		28,969.61		17,640		10,566		37,435			(7,074)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2020	08/10/2021	33		26,739.09		16,110		9,649		24,882			(6,461)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/05/2020	08/10/2021	1,770		2,018.47		117,504		70,382		312,542			(47,122)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/05/2020	08/10/2021	937		2,053.04		50,418		30,199		136,956			(20,219)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/05/2020	08/10/2021	364		2,089.53		15,561		9,321		42,346			(6,240)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/05/2020	08/10/2021	5,600		11,125.44		58,800		35,220		67,617			(23,580)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/05/2020	08/10/2021	1,100		11,125.44		12,870		7,709		15,318			(5,161)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/05/2020	08/10/2021	970		1,611.17		60,300		36,118		232,429			(24,182)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/05/2020	08/10/2021	1,035		1,683.85		37,280		22,330		176,996			(14,950)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/05/2020	08/10/2021	323		1,677.66		12,250		7,337		57,134			(4,913)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	08/05/2020	08/10/2021	97,215		333.74		355,950		213,204		440,698			(142,746)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	08/05/2020	08/10/2021	4,629		336.33		13,350		7,996		15,772			(5,354)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2020	08/11/2021	10,831		191.75		26,250		15,793		13,389			(10,457)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2020	08/11/2021	6,486		275.83		47,880		28,807		39,365			(19,073)				

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FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2020	08/11/2021	20,541		282.49		90,060		54,184		57,892			(35,876)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2020	08/05/2022	19,099		276.11		189,210		151,108		151,723			(38,102)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	08/06/2020	08/05/2022	7,344		500.01		79,900		63,810		95,524			(16,090)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	08/06/2020	08/11/2021	7,717		324.26		30,000		18,049		37,840			(11,951)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	08/06/2020	08/11/2021	2,700		1.00		82,890		49,870		117,804			(33,020)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	08/06/2020	08/11/2021	97,240		333.65		355,950		214,156		407,314			(141,794)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2020	08/11/2021	1,049		3,272.79		98,940		59,527		142,821			(39,413)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020	08/11/2021	388		1,594.05		13,080		7,870		21,589			(5,210)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020	08/11/2021	842		1,597.14		23,140		13,922		37,296			(9,218)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/06/2020	08/11/2021	325		27,386.98		204,255		122,889		273,437			(81,366)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/06/2020	08/11/2021	95		28,016.88		56,836		34,195		79,663			(22,641)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/06/2020	08/11/2021	37		28,811.10		18,750		11,281		27,793			(7,469)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020	08/11/2021	2,849		1,550.80		124,080		74,652		194,539			(49,428)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2020	08/11/2021	3,342		1,936.16		148,480		89,332		217,016			(59,148)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2020	08/11/2021	992		1,987.87		32,300		19,433		47,756			(12,867)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020	08/11/2021	71		11,751.56		19,280		11,600		28,104			(7,680)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2020	08/11/2021	366		2,005.10		16,450		9,897		26,782			(6,553)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020	08/11/2021	178		11,582.55		46,200		27,796		65,475			(18,404)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020	08/11/2021	595		11,492.42		134,000		80,620		184,966			(53,380)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/06/2020	08/11/2021	1,100		11,267.08		12,760		7,677		11,154			(5,083)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/06/2020	08/11/2021	5,700		11,267.08		59,280		35,666		49,176			(23,614)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2020	08/12/2022	9,360		385.39		114,120		92,095		103,790			(22,025)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2020	08/17/2021	54,859		384.23		485,300		299,763		443,656			(185,537)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2020	08/17/2021	3,900		381.54		40,050		24,738		37,805			(15,312)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2020	08/17/2021	1,300		376.54		17,250		10,655		17,068			(6,595)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	347		29,487.58		212,430		131,215		292,119			(81,215)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	125		30,298.91		46,900		28,969		48,138			(17,931)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	61		30,802.50		16,320		10,081		12,323			(6,239)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	29		28,312.56		15,760		9,735		25,793			(6,025)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	29		26,689.90		16,960		10,476		22,745			(6,484)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	1,992		2,052.28		140,400		86,723		306,918			(53,677)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	664		2,126.70		29,120		17,987		63,469			(11,133)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	715		2,156.07		25,480		15,739		54,335			(9,741)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	460		1,923.04		14,580		9,006		21,599			(5,574)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	6,300		11,157.72		68,040		42,027		38,657			(26,013)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	1,400		11,157.72		15,120		9,339		8,590			(5,781)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	500		11,157.72		4,550		2,810		2,374			(1,740)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/12/2020	08/17/2021	1,011		1,676.65		56,320		34,788		187,557			(21,532)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/12/2020	08/17/2021	884		1,730.48		33,320		20,581		122,237			(12,739)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/12/2020	08/17/2021	632		1,744.73		21,300		13,157		79,899			(8,143)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/12/2020	08/17/2021	505		1,532.58		18,480		11,415		29,921			(7,065)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2020	08/17/2021	92,991		332.88		386,560		238,773		442,627			(147,787)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2020	08/17/2021	4,927		337.42		13,760		8,499		15,273			(5,261)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2020	08/17/2021	1,847		336.13		5,820		3,595		6,508			(2,225)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/18/2021	2,180		273.03		16,560		10,273		17,348			(6,287)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/18/2021	10,536		276.89		60,030		37,240		57,970			(22,790)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/12/2022	24,706		274.41		235,960		190,676		222,374			(45,284)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/18/2021	5,400		0.98		187,380		116,243		254,578			(71,137)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/18/2021	800		1.00		31,520		19,554		46,516			(11,966)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	08/13/2020	08/18/2021	1,346		3,346.19		178,200		110,548		236,641			(67,652)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	08/13/2020	08/18/2021	359		3,433.10		26,520		16,452		34,296			(10,068)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020	08/18/2021	330		28,091.99		213,624		132,524		276,455			(81,100)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020	08/18/2021	122		28,789.41		72,692		45,095		97,718			(27,597)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020	08/18/2021	57		28,705.72		40,944		25,400		56,063			(15,544)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	08/13/2020	08/18/2021	3,073		1,952.62		169,800		105,337		237,230			(64,463)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	08/13/2020	08/18/2021	563		2,017.05		29,040		18,015		43,808			(11,025)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	08/13/2020	08/18/2021	768		2,036.58		39,150		24,287		60,844			(14,863)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/13/2020	08/18/2021	6,300		11,178.37		67,410		41,818		45,050			(25,592)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/13/2020	08/18/2021	1,500		11,178.37		16,050		9,957		10,726			(6,093)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020	08/18/2021	769		11,055.40		244,498		151,677		332,930			(92,821)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020	08/18/2021	170		11,469.00		33,193		20,592		45,696			(12,601)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020	08/18/2021	125		11,301.33		45,626		28,305		65,198			(17,321)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	08/13/2020	08/18/2021	2,595		1,592.42		102,418		63,536		156,881			(38,882)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	08/13/2020	08/18/2021	696		1,647.71		26,312		16,323		44,765			(9,989)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	08/13/2020	08/18/2021	633		1,649.29		25,660		15,918		44,426			(9,742)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	08/13/2020	08/18/2021	8,182		182.96		21,150		13,121		14,660			(8,029)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	08/13/2020	08/18/2021	93,297		332.56		396,930		246,239		454,644			(150,691)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	08/13/2020	08/18/2021	4,927		337.10		14,240		8,834		15,083			(5,406)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	08/13/2020	08/18/2021	8,929		324.11		33,640		20,869		36,644			(12,771)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	08/13/2020	08/12/2022	6,238		502.52		64,380		52,025		71,098			(12,355)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	08/13/2020	08/18/2021	28		25,382.05		8,750		5,428		12,090			(3,322)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/13/2027	200,000		275.24		26,300		24,865		23,374			(1,435)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	365		29,243.68		216,140		137,552		392,432			(78,588)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	141		30,129.85		48,360		30,776		73,761			(17,584)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	65		30,074.46		23,040		14,663		35,955			(8,377)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	43		27,637.49		20,520		13,059		30,540			(7,461)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	18		27,222.10		14,700		9,355		22,237			(5,345)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	18		26,779.01		14,800		9,419		20,999			(5,381)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	1,971		2,014.71		135,660		86,334		382,946			(49,326)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	1,037		2,103.40		39,400		25,074		124,115			(14,326)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	467		2,109.18		17,010		10,825		53,804			(6,185)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	415		1,924.10		15,840		10,081		26,611			(5,759)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	259		1,916.39		10,850		6,905		18,110			(3,945)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/24/2021	7,800		11,318.64		87,360		55,596		46,751			(31,764)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/24/2021	1,500		11,318.64		16,050		10,214		8,178			(5,836)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/24/2021	600		11,318.64		5,760		3,666		2,665			(2,094)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	1,081		1,672.67		52,700		33,538		213,000			(19,162)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	1,081		1,729.27		33,150		21,097		158,912			(12,053)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	445		1,748.13		11,620		7,395		58,503			(4,225)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	318		1,551.62		21,950		13,969		43,770			(7,981)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	318		1,543.76		9,600		6,109		15,695			(3,491)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	08/19/2020	08/24/2021	114,872		332.82		484,900		308,591		578,028			(176,309)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	08/19/2020	08/24/2021	6,467		336.07		21,000		13,364		24,506			(7,636)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/19/2022	11,670		386.74		140,850		114,997		135,764			(25,853)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	69,504		386.74		570,840		363,283		512,121			(207,557)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	3,631		385.20		32,620		20,759		29,660			(11,861)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/25/2021	4,340		276.78		27,600		17,638		24,382			(9,962)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/25/2021	18,806		279.27		98,800		63,141		80,991			(35,659)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/19/2022	32,549		276.78		295,200		241,340		249,261			(53,860)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/20/2027	100,000		276.51		13,170		12,487		11,360			(683)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	3,400		1.01		82,620		52,800		112,843			(29,820)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	1,100		1.00		21,340		13,638		28,247			(7,702)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	1,069		3,251.06		91,700		58,603		122,758			(33,097)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	153		3,352.55		9,600		6,135		13,256			(3,465)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/20/2020	08/25/2021	379		28,072.60		283,185		180,976		385,481			(102,209)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/20/2020	08/25/2021	90		28,849.31		55,875		35,708		78,999			(20,167)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/20/2020	08/25/2021	47		28,682.88		30,875		19,731		43,394			(11,144)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2020	08/25/2021	3,289		1,923.05		145,530		93,005		208,733			(52,526)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2020	08/25/2021	992		1,997.75		36,860		23,556		57,037			(13,304)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2020	08/25/2021	888		2,005.41		35,020		22,380		55,770			(12,640)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/25/2021	7,700		11,477.05		85,470		54,622		33,591			(30,848)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/25/2021	1,500		11,477.05		15,750		10,065		5,833			(5,685)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	2,621		1,581.50		109,470		69,959		171,332			(39,511)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	1,470		1,609.66		47,150		30,132		76,331			(17,018)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	703		1,639.38		26,290		16,801		45,963			(9,489)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/25/2021	114,915		332.70		492,360		314,655		562,419			(177,705)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/20/2020	08/25/2021	741		11,568.86		175,100		111,902		229,972			(63,198)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/20/2020	08/25/2021	148		11,821.36		41,650		26,617		57,388			(15,033)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/20/2020	08/25/2021	113		11,832.83		40,950		26,170		57,603			(14,780)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/19/2022	6,460		510.39		56,100		45,864		59,243			(10,236)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/25/2021	1,848		323.61		9,840		6,288		10,638			(3,552)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/25/2021	12,631		324.26		45,920		29,346		50,445			(16,574)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/20/2020	08/25/2021	7,084		184.60		17,550		11,216		12,676			(6,334)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	64		28,275.25		32,940		21,580		45,985			(11,360)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2022	13,197		386.45		166,770		137,735		172,442			(29,035)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/31/2021	62,104		387.60		513,600		336,467		474,570			(177,133)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/31/2021	5,952		386.06		53,820		35,258		50,193			(18,562)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	399		30,003.50		232,780		152,498		259,501			(80,282)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	155		30,910.12		52,360		34,302		38,779			(18,058)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	74		30,456.81		33,180		21,737		31,074			(11,443)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	18		28,785.23		5,500		3,603		7,679			(1,897)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2020	08/31/2021	2,385		2,023.13		161,460		105,775		463,275			(55,685)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2020	08/31/2021	1,037		2,092.56		45,000		29,480		140,514			(15,520)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2020	08/31/2021	726		2,067.49		37,240		24,397		113,151			(12,844)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2020	08/31/2021	570		1,922.84		19,800		12,971		32,431			(6,829)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	5,400		11,971.94		55,080		36,084		9,531			(18,996)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	1,100		11,971.94		13,200		8,648		3,025			(4,552)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	1,346		1,647.56		72,450		47,463		307,281			(24,987)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	1,346		1,703.73		46,410		30,404		238,230			(16,006)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	769		1,706.85		25,800		16,902		134,020			(8,898)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	449		1,558.63		7,000		4,586		11,643			(2,414)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	08/26/2020	08/31/2021	94,372		334.09		386,820		253,412		437,910			(133,408)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	08/26/2020	08/31/2021	6,148		337.01		20,400		13,364		20,941			(7,036)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	BNP-	08/26/2020	08/26/2022	1,844		327.58		20,460		16,898		21,856			(3,562)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	09/01/2021	9,059		275.41		61,250		40,290		58,776			(20,960)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	09/01/2021	12,683		280.93		55,300		36,376		45,836			(18,924)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	08/26/2022	30,076		275.69		279,710		231,323		246,121			(48,387)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	09/01/2021	4,500		0.99		157,500		103,602		212,417			(53,898)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	09/01/2021	900		1.01		23,580		15,511		32,212			(8,069)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	1,321		3,331.04		75,680		49,781		96,514			(25,899)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	404		28,549.25		263,005		173,002		315,547			(90,003)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	109		29,404.02		55,428		36,460		66,966			(18,968)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	46		29,888.39		25,909		17,043		32,516			(8,866)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/27/2020	09/01/2021	2,582		1,957.47		124,500		81,895		173,054			(42,605)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	150		3,327.70		10,250		6,742		13,184			(3,508)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/27/2020	09/01/2021	620		2,021.37		22,440		14,761		33,486			(7,679)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/27/2020	09/01/2021	620		2,036.86		22,200		14,603		33,927			(7,597)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	5,300		11,926.16		51,940		34,166		10,699			(17,774)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	1,100		11,926.16		12,430		8,176		3,370			(4,254)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	729		11,842.67		210,105		138,205		252,193			(71,900)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	151		12,200.46		43,488		28,606		52,939			(14,882)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	42		12,617.87		9,250		6,085		11,179			(3,165)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	3,260		1,583.33		118,218		77,763		182,808			(40,455)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	831		1,608.37		20,358		13,391		31,508			(6,967)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	320		1,624.01		9,730		6,400		15,915			(3,330)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2020	09/01/2021	94,359		334.13		396,030		260,504		421,646			(135,526)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2020	09/01/2021	14,139		324.70		57,960		38,125		62,344			(19,835)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2020	09/01/2021	2,766		325.02		16,740		11,011		18,141			(5,729)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	08/27/2020	08/26/2022	6,221		500.18		74,820		61,877		83,098			(12,943)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	9,932		179.60		27,900		18,352		23,162			(9,548)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	08/27/2020	09/01/2021	40		24,851.37		23,000		15,129		30,961			(7,871)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	08/27/2025	1,500,000		275.96		129,300		120,392		115,412			(8,908)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2020	09/02/2022	7,720		386.66		106,500		88,974		83,192			(17,526)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2020	09/08/2021	77,970		387.83		724,170		488,738		499,431			(235,432)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2020	09/08/2021	6,176		387.83		57,360		38,712		39,559			(18,648)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2020	09/08/2021	1,801		387.05		1,400		945		12,220			(455)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/08/2021	6,000		12,420.54		58,200		39,279		802			(18,921)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/08/2021	1,100		12,420.54		12,760		8,612		348			(4,148)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/08/2021	500		12,420.54		4,000		2,700		18			(1,300)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	628		1,684.63		39,400		26,591		126,882			(12,809)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	1,005		1,754.70		39,360		26,564		142,560			(12,796)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	377		1,587.51		8,880		5,993		15,573			(2,887)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	09/02/2020	09/08/2021	84,079		336.88		321,750		217,147		248,215			(104,603)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	09/02/2020	09/08/2021	4,892		337.86		17,120		11,554		12,889			(5,566)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2020	09/08/2021	234		30,992.03		154,360		104,177		61,077			(50,183)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2020	09/08/2021	137		31,661.34		64,000		43,193		15,745			(20,807)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2020	09/08/2021	38		31,865.04		15,840		10,690		3,329			(5,150)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2020	09/08/2021	34		28,896.79		23,800		16,062		28,429			(7,738)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	1,017		2,102.13		60,200		40,629		137,626			(19,571)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	865		2,135.56		41,820		28,224		95,480			(13,596)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	407		2,135.56		19,680		13,282		44,932			(6,398)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	356		1,976.28		12,110		8,173		20,290			(3,937)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	1,422		3,284.39		141,940		96,186		184,780			(45,754)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	151		3,300.91		10,650		7,217		13,643			(3,433)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	336		28,773.70		189,430		128,367		230,718			(61,063)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	95		29,000.04		52,326		35,459		64,029			(16,867)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	35		30,103.46		20,310		13,763		26,050			(6,547)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/03/2020	09/09/2021	3,725		1,936.33		144,130		97,670		209,687			(46,460)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/03/2020	09/09/2021	682		1,972.54		24,700		16,738		37,494			(7,962)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/03/2020	09/09/2021	577		2,018.28		23,320		15,803		38,644			(7,517)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/03/2020	09/09/2021	6,100		11,771.37		54,900		37,203		14,891			(17,697)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/03/2020	09/09/2021	1,100		11,771.37		12,100		8,200		4,167			(3,900)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/03/2020	09/09/2021	841		11,865.54		223,740		151,617		285,676			(72,123)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/03/2020	09/09/2021	144		12,442.33		27,030		18,317		34,960			(8,713)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/03/2020	09/09/2021	68		12,548.28		18,320		12,415		23,913			(5,905)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/03/2020	09/09/2021	2,978		1,560.12		94,576		64,089		144,131			(30,487)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/03/2020	09/09/2021	712		1,611.10		20,878		14,148		34,344			(6,730)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/03/2020	09/09/2021	388		1,643.53		11,484		7,782		20,181			(3,702)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	09/03/2020	09/09/2021	13,249		182.22		34,560		23,420		27,354			(11,140)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	5,500		0.99		161,150		109,203		215,566			(51,947)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/02/2022	26,522		276.84		260,480		217,919		202,693			(42,561)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	84,659		333.92		349,250		236,669		378,348			(112,581)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	4,618		335.22		17,100		11,588		18,374			(5,512)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	9,236		324.50		35,700		24,192		38,918			(11,508)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	2,463		323.53		13,360		9,053		16,194			(4,307)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	09/03/2020	09/02/2022	8,819		501.18		98,810		82,665		116,145			(16,145)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	800		1.05		14,640		9,921		21,878			(4,719)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	5,397		277.39		36,750		24,904		29,073			(11,846)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	18,348		282.12		86,700		58,752		58,548			(27,948)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2020	09/09/2022	20,491		385.53		258,330		218,645		230,277			(39,685)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	332		1,480.61		12,600		8,771		22,212			(3,829)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2020	09/15/2021	81,185		386.30		685,470		477,162		590,116			(208,308)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2020	09/15/2021	5,447		380.52		62,580		43,563		57,959			(19,017)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	92,215		330.91		408,260		284,194		557,796			(124,066)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	2,476		335.11		7,840		5,458		10,244			(2,383)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	2,785		337.70		7,020		4,887		8,922			(2,133)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/10/2020	09/15/2021	327		28,580.89		310,500		216,142		572,941			(94,358)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/10/2020	09/15/2021	123		28,553.35		118,660		82,600		219,130			(36,060)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/10/2020	09/15/2021	87		29,379.39		56,640		39,428		101,333			(17,212)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	663		1,687.17		18,500		12,878		139,071			(5,622)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/10/2020	09/15/2021	58		27,892.52		26,880		18,711		44,002			(8,169)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/10/2020	09/15/2021	18		27,396.90		10,900		7,588		17,289			(3,312)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	862		1,586.15		52,390		36,469		262,723			(15,921)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	1,061		1,592.18		61,760		42,992		317,157			(18,768)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/15/2021	500		11,154.12		3,650		2,541		2,323			(1,109)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/15/2021	1,200		11,154.12		11,760		8,186		9,620			(3,574)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/15/2021	6,200		11,154.12		64,480		44,885		53,859			(19,595)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2020	09/15/2021	269		1,838.57		13,000		9,049		21,931			(3,951)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2020	09/15/2021	269		1,907.29		6,750		4,699		11,493			(2,051)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2020	09/15/2021	485		1,833.00		17,370		12,091		26,465			(5,279)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2020	09/15/2021	700		2,005.72		35,620		24,795		158,608			(10,825)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2020	09/15/2021	915		1,972.29		56,780		39,525		235,591			(17,255)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2020	09/15/2021	2,638		1,940.72		195,020		135,755		757,663			(59,265)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	464		1,486.64		7,350		5,116		11,777			(2,234)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	49		24,846.35		24,840		17,340		38,283			(7,500)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2020	09/15/2021	6,164		275.53		40,800		28,480		40,183			(12,320)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2020	09/09/2022	31,544		275.53		293,190		248,498		267,528			(44,692)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2020	09/15/2021	18,854		279.94		87,880		61,345		78,526			(26,535)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	2,300		1.01		71,070		49,610		111,502			(21,460)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	1,200		1.03		42,120		29,402		73,234			(12,718)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	935		3,355.59		81,220		56,696		109,504			(24,524)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	151		3,448.44		8,850		6,178		12,255			(2,672)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	09/11/2020	09/15/2021	12,606		185.00		32,430		22,638		24,179			(9,792)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2020	09/15/2021	286		27,859.29		138,250		96,505		175,278			(41,745)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2020	09/15/2021	101		28,357.28		54,236		37,859		72,458			(16,377)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2020	09/15/2021	47		28,523.27		31,694		22,124		44,459			(9,570)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	2,750		1,869.70		121,890		85,085		184,772			(36,805)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	485		1,955.03		13,500		9,424		21,325			(4,076)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	539		1,930.91		21,600		15,078		35,764			(6,522)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2020	09/15/2021	6,300		11,087.40		68,670		47,935		83,569			(20,735)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2020	09/15/2021	1,100		11,087.40		11,440		7,986		13,650			(3,454)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2020	09/15/2021	500		11,087.40		3,900		2,722		3,727			(1,178)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	532		11,065.22		104,430		72,897		142,904			(31,533)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	108		11,586.33		18,240		12,732		26,314			(5,508)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	90		11,541.98		19,200		13,403		28,266			(5,797)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	2,271		1,485.29		81,940		57,198		124,502			(24,742)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	735		1,570.63		18,480		12,900		31,551			(5,580)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	668		1,543.68		20,500		14,310		33,997			(6,190)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	92,524		331.58		403,650		281,768		487,096			(121,882)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	7,427		323.17		36,480		25,465		43,751			(11,015)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	09/11/2020	09/09/2022	6,073		503.38		59,360		50,312		76,586			(9,048)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/16/2022	11,646		385.23		155,700		133,117		147,234			(22,583)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	92,911		387.93		757,490		539,852		665,592			(217,638)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	08/18/2021	3,364		380.98		38,350		26,206		35,587			(12,144)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	2,588		397.59		11,500		8,196		9,108			(3,304)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2020	09/21/2021	268		30,695.45		95,250		67,883		127,428			(27,367)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2020	09/21/2021	93		30,583.32		35,360		25,201		48,674			(10,159)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2020	09/21/2021	50		30,751.52		17,080		12,173		22,631			(4,907)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2020	09/21/2021	21		27,639.92		10,680		7,611		15,006			(3,069)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2020	09/21/2021	25		27,976.31		11,620		8,281		16,882			(3,339)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2020	09/21/2021	39		27,163.37		24,970		17,796		34,163			(7,174)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	1,211		2,010.56		70,380		50,159		277,832			(20,221)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	790		2,061.82		32,400		23,091		145,788			(9,309)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	579		2,065.62		23,100		16,463		105,058			(6,637)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	5,900		11,247.60		56,640		40,367		53,693			(16,274)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	700		11,247.60		5,670		4,041		4,915			(1,629)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	709		1,650.12		34,650		24,695		177,954			(9,955)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	709		1,696.69		23,760		16,933		147,835			(6,827)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	644		1,679.61		24,900		17,746		144,283			(7,154)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	387		1,561.64		7,320		5,217		12,797			(2,103)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	09/16/2020	09/21/2021	88,830		334.91		319,680		227,831		343,606			(91,849)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	09/16/2020	09/21/2021	5,552		336.53		17,100		12,187		18,102			(4,913)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	900		11,247.60		9,540		6,799		9,456			(2,741)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/17/2020	09/22/2021	7,971		276.82		48,620		34,785		46,340			(13,835)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/17/2020	09/16/2022	24,276		275.99		222,440		190,443		197,925			(31,997)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/17/2020	09/22/2021	18,841		280.41		86,320		61,757		75,558			(24,563)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	09/17/2020	09/22/2021	3,600		1.01		108,720		77,784		156,999			(30,936)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	09/17/2020	09/22/2021	1,000		1.01		27,000		19,317		38,348			(7,683)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/17/2020	09/22/2021	1,025		3,326.51		109,480		78,327		147,226			(31,153)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/17/2020	09/22/2021	241		3,416.06		13,600		9,730		18,260			(3,870)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	326		28,348.41		244,790		175,135		330,025			(69,655)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	72		29,018.05		34,600		24,755		45,676			(9,846)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	47		28,822.74		19,370		13,858		24,626			(5,512)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	3,443		1,916.45		144,950		103,704		218,435			(41,246)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	741		1,957.99		26,600		19,031		41,566			(7,569)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	371		1,991.97		9,730		6,961		15,058			(2,769)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/17/2020	09/22/2021	5,900		11,080.95		54,280		38,835		47,861			(15,445)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/17/2020	09/22/2021	900		11,080.95		9,090		6,503		8,447			(2,587)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/17/2020	09/22/2021	776		11,357.97		214,656		153,575		315,361			(61,081)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/17/2020	09/22/2021	180		11,823.37		35,500		25,398		55,365			(10,102)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/17/2020	09/22/2021	144		11,790.13		32,560		23,295		50,766			(9,265)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	3,047		1,568.82		131,130		93,817		213,131			(37,313)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	583		1,574.99		16,110		11,526		24,935			(4,584)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	389		1,571.90		16,620		11,891		27,160			(4,729)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	9,838		183.32		24,300		17,385		18,677			(6,915)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	88,610		334.90		309,960		221,760		342,722			(88,200)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	12,041		323.24		51,870		37,110		59,073			(14,760)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	3,087		324.54		14,500		10,374		18,895			(4,126)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	09/17/2020	09/16/2022	6,916		494.62		85,120		72,876		101,214			(12,244)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2020	09/23/2022	12,846		380.67		170,520		147,452		179,717			(23,068)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2020	09/28/2021	86,514		381.06		792,000		579,763		910,864			(212,237)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2020	08/18/2021	2,622		384.11		18,500		12,919		21,342			(5,581)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2020	09/28/2021	4,719		379.91		4,500		3,294		53,175			(1,206)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2020	09/28/2021	1,311		381.44		11,750		8,601		13,485			(3,149)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	262		28,074.52		214,200		156,800		602,229			(57,400)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	105		28,422.44		71,400		52,267		211,121			(19,133)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	56		28,261.86		41,550		30,416		120,390			(11,134)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/23/2021	19		25,746.13		11,250		8,235		16,296			(3,015)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/23/2021	26		26,629.31		15,050		11,017		24,303			(4,033)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	19		26,334.91		11,350		8,308		17,645			(3,042)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/23/2020	09/28/2021	1,618		1,887.07		109,910		80,457		573,274			(29,453)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/23/2020	09/28/2021	1,283		1,946.20		60,260		44,112		381,990			(16,148)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/23/2020	09/28/2021	781		1,965.92		32,060		23,469		218,053			(8,591)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/23/2020	09/28/2021	391		1,749.07		16,940		12,400		25,617			(4,540)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/23/2020	09/28/2021	279		1,815.38		9,450		6,918		16,168			(2,532)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/28/2021	5,800		10,833.33		49,300		36,089		45,454			(13,211)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/28/2021	1,000		10,833.33		9,400		6,881		9,308			(2,519)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/28/2021	800		10,833.33		6,160		4,509		5,212			(1,651)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	758		1,525.48		47,630		34,866		287,909			(12,764)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	1,033		1,589.34		40,650		29,757		328,311			(10,893)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	413		1,587.89		16,440		12,034		131,903			(4,406)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	413		1,450.00		10,020		7,335		17,821			(2,685)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	116,169		331.28		460,020		336,746		698,769			(123,274)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	2,796		333.53		9,180		6,720		13,850			(2,460)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	1,553		336.43		4,000		2,928		5,885			(1,072)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/24/2020	09/29/2021	51		23,381.00		19,440		14,284		31,594			(5,156)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/29/2021	2,187		273.48		14,040		10,316		17,327			(3,724)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/23/2022	39,371		274.58		329,400		285,238		354,516			(44,162)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/29/2021	29,893		278.97		119,720		87,969		141,549			(31,751)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/24/2020	09/29/2021	3,700		1.01		103,230		75,852		160,696			(27,378)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/24/2020	09/29/2021	1,300		1.01		33,280		24,454		51,093			(8,826)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	1,266		3,153.32		117,200		86,117		173,756			(31,083)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	158		3,238.63		5,650		4,152		8,178			(1,498)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	158		3,124.88		16,250		11,940		23,851			(4,310)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	09/29/2021	324		27,083.59		190,269		139,807		265,677			(50,462)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	09/29/2021	78		27,459.01		48,027		35,290		69,799			(12,737)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	09/29/2021	37		27,271.30		22,630		16,628		32,276			(6,002)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/24/2020	09/29/2021	2,734		1,799.47		129,850		95,412		202,918			(34,438)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/24/2020	09/29/2021	614		1,853.24		21,450		15,761		34,622			(5,689)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/24/2020	09/29/2021	614		1,883.71		16,720		12,286		27,015			(4,434)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/24/2020	09/29/2021	5,700		10,896.47		49,020		36,019		42,701			(13,001)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/24/2020	09/29/2021	1,100		10,896.47		8,470		6,224		9,750			(2,246)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	523		11,212.46		113,430		83,347		172,172			(30,083)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	156		11,245.15		34,340		25,233		52,341			(9,107)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	83		11,277.84		19,980		14,681		30,765			(5,299)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	09/29/2021	2,824		1,459.07		99,343		72,996		158,365			(26,347)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	09/29/2021	758		1,486.66		17,314		12,722		27,199			(4,592)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	09/29/2021	689		1,508.43		21,180		15,563		36,111			(5,617)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2020	09/29/2021	116,109		331.77		456,280		335,268		680,319			(121,012)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2020	09/29/2021	10,245		323.72		30,690		22,551		44,514			(8,139)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2020	09/29/2021	3,415		323.40		18,040		13,256		22,607			(4,784)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	09/24/2020	09/23/2022	10,684		488.41		136,710		118,382		184,398			(18,328)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/24/2020	09/29/2021	15,390		177.01		37,800		27,775		38,108			(10,025)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/24/2025	100,000		274.31		8,620		8,160		8,114			(460)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/24/2027	200,000		274.31		26,200		25,201		23,824			(999)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	93,211		387.52		676,620		508,387		703,270			(168,233)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	356		29,226.34		265,320		199,351		527,605			(65,969)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	148		30,170.92		65,190		48,981		126,781			(16,209)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	54		29,781.98		29,850		22,428		59,365			(7,422)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	32		27,753.91		16,110		12,104		23,600			(4,006)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	1,451		1,959.93		99,630		74,858		426,857			(24,772)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	806		2,034.38		34,650		26,035		182,695			(8,615)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	591		2,051.14		22,660		17,026		125,390			(5,634)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	269		1,803.59		13,500		10,143		21,983			(3,357)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2020	10/05/2021	4,400		11,418.06		43,560		32,729		13,350			(10,831)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2020	10/05/2021	1,000		11,418.06		9,900		7,438		3,034			(2,462)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	730		1,593.63		43,010		32,316		235,820			(10,694)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	929		1,687.10		26,880		20,197		219,141			(6,683)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	398		1,679.56		12,300		9,242		96,624			(3,058)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	332		1,515.23		11,750		8,829		23,369			(2,921)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	09/30/2022	10,675		386.76		122,180		106,844		127,898			(15,336)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	4,947		383.68		45,030		33,834		47,273			(11,196)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	83,553		333.75		338,750		254,524		412,759			(84,226)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	7,708		336.67		24,750		18,596		29,068			(6,154)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2020	10/06/2021	11,592		275.77		71,680		54,049		75,601			(17,631)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2020	09/30/2022	23,909		277.15		192,060		168,180		185,521			(23,880)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2020	10/06/2021	16,664		282.40		57,960		43,704		55,047			(14,256)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2020	10/01/2025	200,000		276.05		17,240		16,386		15,373			(854)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/01/2020	10/06/2021	3,200		0.98		93,120		70,216		128,144			(22,904)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	1,064		3,194.09		106,420		80,245		157,956			(26,176)				

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DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	188		3,254.77		9,420		7,103		13,478			(2,317)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/01/2020	10/01/2021	273		28,039.43		188,480		141,480		250,549			(47,000)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/01/2020	10/01/2021	86		29,040.84		44,640		33,509		64,200			(11,131)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/01/2020	10/01/2021	54		29,374.64		27,000		20,267		40,568			(6,733)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	2,865		1,877.40		155,520		117,268		231,299			(38,252)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	690		1,977.30		25,610		19,311		41,701			(6,299)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	637		2,007.46		25,920		19,545		46,226			(6,375)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/01/2020	10/06/2021	4,400		11,583.20		41,800		31,519		8,502			(10,281)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/01/2020	10/06/2021	900		11,583.20		8,550		6,447		1,739			(2,103)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/01/2020	10/01/2021	717		11,617.94		213,393		160,181		284,037			(53,212)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/01/2020	10/01/2021	164		11,907.52		35,758		26,841		47,659			(8,917)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/01/2020	10/01/2021	95		11,791.69		15,741		11,816		20,207			(3,925)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/01/2020	10/01/2021	3,200		1,534.26		124,803		93,682		193,784			(31,121)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/01/2020	10/01/2021	914		1,598.57		25,130		18,864		41,338			(6,266)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/01/2020	10/01/2021	522		1,606.23		17,024		12,779		29,716			(4,245)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2020	10/06/2021	83,507		333.61		346,880		261,560		428,925			(85,320)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2020	10/06/2021	18,180		323.87		80,240		60,504		98,366			(19,736)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2020	10/06/2021	1,541		320.95		10,100		7,616		11,013			(2,484)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	10/01/2020	09/30/2022	5,818		500.76		66,150		57,925		80,500			(8,225)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/13/2021	69,263		384.89		540,600		416,641		627,629			(123,959)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/07/2022	13,591		382.21		174,720		154,441		199,651			(20,279)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/13/2021	5,227		382.98		45,400		34,990		53,065			(10,410)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/13/2021	1,307		385.66		9,750		7,514		11,300			(2,236)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	339		29,718.63		258,240		199,026		409,641			(59,214)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	106		29,916.75		72,900		56,184		114,414			(16,716)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	35		30,539.43		17,300		13,333		25,292			(3,967)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	39		28,246.85		19,140		14,751		26,461			(4,389)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	18		28,444.97		4,850		3,738		6,225			(1,112)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/13/2021	2,182		2,051.93		172,860		133,224		479,438			(39,636)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/13/2021	964		2,156.40		40,280		31,044		132,378			(9,236)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/13/2021	609		2,191.88		20,040		15,445		68,917			(4,595)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/13/2021	558		1,941.55		22,000		16,955		33,435			(5,045)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/13/2021	254		1,955.35		7,900		6,089		11,920			(1,811)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	4,600		11,503.19		52,440		40,416		46,088			(12,024)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	900		11,503.19		8,640		6,659		6,799			(1,981)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	800		11,503.19		4,720		3,638		2,922			(1,082)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	931		1,686.75		62,700		48,323		228,094			(14,377)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	621		1,797.92		18,900		14,566		94,468			(4,334)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	435		1,822.08		10,920		8,416		58,379			(2,504)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	372		1,490.21		14,580		11,237		20,558			(3,343)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/07/2020	10/13/2021	76,463		335.09		306,270		236,043		307,603			(70,227)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/07/2020	10/13/2021	5,527		337.69		17,640		13,595		17,048			(4,045)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2020	10/14/2021	8,338		275.30		51,520		39,844		57,137			(11,676)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2020	10/07/2022	19,938		275.30		160,050		141,664		173,174			(18,386)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2020	10/14/2021	15,588		281.09		54,180		41,901		60,430			(12,279)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2020	10/08/2025	200,000		275.85		17,200		16,413		15,474			(787)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	3,000		0.97		108,000		83,524		140,696			(24,476)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	1,400		1.00		43,260		33,456		58,911			(9,804)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	768		3,281.80		80,500		62,256		115,453			(18,244)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/08/2020	10/14/2021	324		28,340.23		230,092		177,946		287,873			(52,146)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/08/2020	10/14/2021	91		29,391.97		50,908		39,371		65,698			(11,537)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/08/2020	10/14/2021	46		29,249.84		28,028		21,676		36,329			(6,352)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/08/2020	10/14/2021	2,812		1,979.59		124,320		96,145		166,122			(28,175)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/08/2020	10/14/2021	552		2,021.41		26,070		20,162		37,046			(5,908)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/08/2020	10/14/2021	552		2,083.15		24,640		19,056		37,891			(5,584)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	4,700		11,550.94		54,520		42,164		46,902			(12,356)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	900		11,550.94		8,820		6,821		6,664			(1,999)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	693		11,204.41		200,080		154,735		255,831			(45,345)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	173		11,689.55		44,100		34,106		58,361			(9,994)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	78		11,781.95		19,413		15,013		25,871			(4,400)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	2,640		1,626.91		113,391		87,693		163,369			(25,698)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	982		1,659.48		42,336		32,741		64,108			(9,595)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	553		1,698.57		16,866		13,044		25,980			(3,822)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	76,328		335.35		316,230		244,562		333,966			(71,668)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	11,342		325.57		49,210		38,057		53,530			(11,153)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/07/2022	6,624		495.10		94,240		83,414		98,467			(10,826)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	15,744		178.20		42,840		33,131		39,439			(9,709)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	10/14/2020	10/19/2021	82,493		383.94		807,720		637,123		817,778			(170,597)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/14/2020	10/14/2022	8,301		387.80		98,240		87,766		102,571			(10,474)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	10/14/2020	10/19/2021	3,891		387.80		30,750		24,255		30,658			(6,495)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	291		30,196.32		167,660		132,249		280,947			(35,411)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	123		30,652.55		54,250		42,792		87,242			(11,458)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	56		31,564.99		13,920		10,980		18,783			(2,940)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	53		28,514.00		24,750		19,523		32,677			(5,227)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	25		27,943.72		17,570		13,859		23,086			(3,711)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	1,764		2,105.32		95,200		75,093		322,175			(20,107)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	756		2,196.59		21,450		16,920		88,289			(4,530)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	454		2,277.95		6,750		5,324		32,012			(1,426)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	5,600		11,985.36		55,440		43,731		30,972			(11,709)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	1,200		11,985.36		11,880		9,371		6,637			(2,509)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	500		11,985.36		3,200		2,524		1,257			(676)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	678		1,712.46		35,970		28,373		155,656			(7,597)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	740		1,803.27		19,200		15,145		114,989			(4,055)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	493		1,843.81		8,960		7,068		62,289			(1,892)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	432		1,628.13		6,720		5,301		11,035			(1,419)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	308		1,525.97		14,150		11,161		20,752			(2,989)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/14/2020	10/19/2021	86,234		336.17		360,960		284,722		386,949			(76,238)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/14/2020	10/19/2021	3,670		343.36		8,520		6,721		8,855			(1,799)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/15/2020	10/20/2021	41		23,796.16		20,600		16,304		30,692			(4,296)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/15/2020	10/20/2021	8,673		276.17		54,960		43,499		55,408			(11,461)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/15/2020	10/14/2022	27,103		274.78		258,750		231,474		249,784			(27,276)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/15/2020	10/20/2021	21,682		280.87		92,400		73,131		87,257			(19,269)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	10/15/2020	10/20/2021	3,200		0.99		95,040		75,221		123,628			(19,819)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021	1,347		3,215.03		127,710		101,078		186,313			(26,632)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021	219		3,304.43		15,680		12,410		24,140			(3,270)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021	157		3,237.38		10,100		7,994		14,472			(2,106)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	397		28,551.18		245,210		194,075		304,283			(51,135)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	98		29,035.58		71,008		56,200		92,711			(14,808)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	42		29,206.55		24,600		19,470		31,609			(5,130)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/15/2020	10/20/2021	2,946		2,012.83		142,190		112,538		191,104			(29,652)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/15/2020	10/20/2021	549		2,048.88		26,840		21,243		38,293			(5,597)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/15/2020	10/20/2021	350		2,189.08		8,330		6,593		13,068			(1,737)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	5,700		11,898.57		53,580		42,407		32,628			(11,173)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	1,300		11,898.57		12,220		9,672		7,441			(2,548)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021	605		12,124.64		163,440		129,357		207,510			(34,083)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021	168		12,291.22		46,200		36,566		59,176			(9,634)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021	92		12,624.38		22,110		17,499		29,051			(4,611)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	2,685		1,653.63		117,700		93,155		173,313			(24,545)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	732		1,650.35		29,052		22,994		42,067			(6,058)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	366		1,789.66		7,908		6,259		13,905			(1,649)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	10/15/2020	10/20/2021	86,573		336.04		359,410		284,461		362,153			(74,949)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	10/15/2020	10/20/2021	22,637		326.56		106,560		84,339		112,531			(22,221)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/15/2020	10/20/2021	2,447		323.94		16,720		13,233		16,159			(3,487)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	10/15/2020	10/14/2022	7,455		506.08		86,450		77,337		84,709			(9,113)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/15/2020	10/20/2021	7,825		176.41		26,040		20,610		23,718			(5,430)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	85,508		387.04		623,200		501,581		692,749			(121,619)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2022	22,681		383.58		297,540		268,627		312,274			(28,913)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	2,086		376.68		27,840		22,407		29,776			(5,433)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	383		29,790.62		248,400		199,924		490,458			(48,476)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	106		30,693.37		40,500		32,596		79,355			(7,904)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	25		30,947.26		8,050		6,479		15,415			(1,571)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	57		28,154.39		30,400		24,467		39,864			(5,933)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	43		28,210.82		24,120		19,413		32,337			(4,707)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/21/2020	10/21/2021	1,523		2,076.51		98,100		78,956		324,335			(19,144)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/21/2020	10/21/2021	660		2,145.47		27,300		21,972		104,999			(5,328)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/21/2020	10/21/2021	254		2,171.08		8,800		7,083		35,743			(1,717)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/21/2020	10/21/2021	558		1,981.95		22,000		17,707		36,763			(4,293)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/21/2020	10/21/2021	254		1,968.15		9,500		7,646		15,195			(1,854)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/26/2021	4,700		11,665.37		55,460		44,784		41,049			(10,676)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/26/2021	1,100		11,665.37		10,780		8,705		7,204			(2,075)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	748		1,719.24		34,920		28,105		172,918			(6,815)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	561		1,776.98		16,560		13,328		102,842			(3,232)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/21/2020	10/21/2021	109,884		334.26		486,880		391,864		582,448			(95,016)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/21/2020	10/21/2021	4,297		336.54		15,960		12,845		19,097			(3,115)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/21/2020	10/21/2021	2,149		340.78		5,670		4,563		6,715			(1,107)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/27/2021	7,661		272.46		52,500		42,534		67,319			(9,966)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/21/2022	45,603		274.10		387,500		350,317		455,917			(37,183)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/27/2021	20,065		279.58		74,800		60,601		93,344			(14,199)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/22/2025	1,400,000		274.10		120,400		115,799		114,446			(4,601)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	10/22/2020	10/27/2021	3,000		1.00		89,100		72,187		120,200			(16,913)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	10/22/2020	10/22/2021	1,300		1.02		25,870		20,892		35,354			(4,978)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/22/2021	1,041		3,203.12		82,830		66,890		122,275			(15,940)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/22/2020	10/22/2021	423		28,760.75		280,320		226,375		358,964			(53,945)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/22/2020	10/22/2021	92		29,469.84		45,526		36,765		59,095			(8,761)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/22/2020	10/22/2021	35		29,242.93		18,570		14,996		23,892			(3,574)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/22/2021	2,946		2,000.92		155,760		125,785		209,228			(29,975)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/22/2021	549		2,109.08		17,820		14,391		25,372			(3,429)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/22/2021	349		2,032.97		7,630		6,162		8,790			(1,468)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/22/2020	10/22/2021	4,700		11,662.91		55,930		45,167		42,787			(10,763)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/22/2020	10/22/2021	1,100		11,662.91		11,000		8,883		7,481			(2,117)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/22/2020	10/22/2021	669		11,779.53		193,440		156,214		253,482			(37,226)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/22/2020	10/22/2021	154		12,164.41		27,900		22,531		37,432			(5,369)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/22/2020	10/22/2021	51		11,814.52		12,480		10,078		16,351			(2,402)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/22/2020	10/22/2021	2,576		1,622.10		92,820		74,958		130,634			(17,862)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/22/2020	10/22/2021	797		1,716.65		22,880		18,477		36,792			(4,403)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/22/2020	10/22/2021	429		1,643.29		19,530		15,772		29,263			(3,758)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/22/2021	109,472		334.59		478,380		386,320		475,529			(92,060)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/22/2021	14,719		324.48		80,640		65,121		83,070			(15,519)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/22/2021	2,453		327.41		10,960		8,851		12,215			(2,109)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	10/22/2020	10/21/2022	10,264		502.72		123,360		111,523		139,580			(11,837)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/22/2021	11,743		176.32		39,900		32,222		36,376			(7,678)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	11/02/2021	73,182		381.77		592,140		489,239		817,512			(102,901)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	10/28/2022	8,161		379.11		108,190		98,699		136,597			(9,491)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	11/02/2021	6,318		382.15		50,160		41,443		69,120			(8,717)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	347		28,376.34		242,880		200,673		325,427			(42,207)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	98		28,535.46		63,440		52,415		220,979			(11,025)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	34		29,490.18		13,230		10,931		52,630			(2,299)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	30		26,997.30		15,920		13,153		29,825			(2,767)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	19		26,599.50		5,950		4,916		9,295			(1,034)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	1,846		2,013.09		119,350		98,609		506,801			(20,741)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	739		2,088.91		29,540		24,407		155,266			(5,133)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	422		2,113.56		14,160		11,699		80,467			(2,461)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	264		1,946.75		8,950		7,395		16,705			(1,555)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	11/02/2021	5,800		11,142.76		69,020		57,026		42,705			(11,994)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	11/02/2021	1,000		11,142.76		10,000		8,262		5,404			(1,738)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	11/02/2021	600		11,142.76		4,980		4,115		2,297			(865)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	907		1,642.04		56,980		47,078		279,272			(9,902)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	842		1,706.86		34,190		28,249		210,364			(5,942)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	518		1,750.07		15,280		12,625		110,418			(2,655)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	518		1,598.83		14,720		12,162		31,856			(2,558)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	324		1,557.16		7,100		5,866		12,851			(1,234)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	11/02/2021	102,204		330.27		450,730		372,403		748,425			(78,327)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	11/02/2021	7,456		334.13		23,760		19,631		41,832			(4,129)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	10/28/2022	1,864		326.73		20,160		18,391		24,365			(1,769)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	73		24,562.01		30,420		25,215		43,634			(5,205)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/29/2020	11/03/2021	6,618		274.42		32,040		26,558		49,877			(5,482)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/29/2020	10/28/2022	36,768		273.60		282,000		257,608		379,508			(24,392)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/29/2020	11/03/2021	21,325		277.95		74,820		62,018		117,432			(12,802)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	3,800		1.01		114,000		94,494		176,326			(19,506)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	1,000		1.02		31,900		26,442		50,767			(5,458)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	1,284		3,016.27		120,840		100,164		211,955			(20,676)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	304		3,102.11		17,370		14,398		31,342			(2,972)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	379		26,712.42		228,260		189,203		326,077			(39,057)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	94		27,778.79		54,250		44,968		89,113			(9,282)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	49		27,885.42		28,080		23,275		46,839			(4,805)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	3,185		1,942.25		137,860		114,271		202,628			(23,589)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	783		1,980.56		25,500		21,137		37,499			(4,363)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	888		2,009.29		46,410		38,469		78,710			(7,941)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/29/2020	11/03/2021	5,800		11,350.74		70,180		58,172		42,153			(12,008)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/29/2020	11/03/2021	900		11,350.74		9,090		7,535		4,731			(1,555)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	626		11,452.89		154,070		127,708		208,850			(26,362)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	167		11,963.67		40,280		33,388		58,571			(6,892)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	79		11,702.61		21,420		17,755		30,141			(3,665)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/29/2020	11/03/2021	2,882		1,581.87		105,165		87,171		160,811			(17,994)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/29/2020	11/03/2021	704		1,644.34		15,796		13,093		25,372			(2,703)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/29/2020	11/03/2021	512		1,653.71		15,008		12,440		25,495			(2,568)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	102,250		330.76		437,570		362,699		633,419			(74,871)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	13,675		322.08		61,160		50,695		74,712			(10,465)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	1,554		322.72		7,600		6,300		9,976			(1,300)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	10/29/2020	10/28/2022	9,614		495.18		104,720		95,662		156,681			(9,058)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	11,973		179.60		28,140		23,325		27,537			(4,815)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	11/04/2020	11/09/2021	93,341		384.68		805,500		680,883		887,451			(124,617)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/04/2020	11/04/2022	10,168		383.53		135,330		124,761		141,426			(10,569)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	11/04/2020	11/09/2021	2,347		388.52		16,290		13,770		17,750			(2,520)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	201		29,574.21		115,360		97,513		316,608			(17,847)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	86		29,490.67		51,600		43,617		140,616			(7,983)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	50		29,880.53		24,360		20,591		68,979			(3,769)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	29		27,485.64		15,040		12,713		21,729			(2,327)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	22		27,986.89		10,440		8,825		16,484			(1,615)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021	1,766		2,070.97		118,475		100,146		412,529			(18,329)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021	454		2,156.18		17,910		15,139		76,013			(2,771)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021	555		2,183.93		18,293		15,463		82,083			(2,830)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021	252		1,973.86		8,375		7,079		11,521			(1,296)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021	353		1,965.93		18,326		15,491		28,237			(2,835)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/09/2021	6,500		11,777.02		70,850		59,889		35,792			(10,961)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/09/2021	600		11,777.02		5,400		4,565		2,356			(835)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/09/2021	700		11,777.02		7,630		6,450		3,855			(1,180)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	929		1,703.91		49,500		41,842		242,736			(7,658)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	495		1,799.20		12,400		10,482		90,668			(1,918)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	495		1,821.81		10,160		8,588		82,277			(1,572)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	310		1,631.23		9,750		8,242		18,474			(1,508)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/04/2020	11/09/2021	92,914		334.13		383,540		324,203		435,825			(59,337)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/04/2020	11/09/2021	3,384		340.63		8,030		6,788		8,306			(1,242)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	4,348		275.96		26,280		22,287		28,924			(3,993)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/04/2022	22,467		276.79		182,900		168,851		192,852			(14,049)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	23,554		283.13		75,400		63,943		77,408			(11,457)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/05/2025	400,000		275.96		34,440		33,387		30,894			(1,053)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	3,300		1.02		92,730		78,640		131,749			(14,090)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	700		1.03		19,390		16,444		29,119			(2,946)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	964		3,183.40		59,830		50,739		80,186			(9,091)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	218		3,250.93		15,400		13,060		22,191			(2,340)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	250		28,077.88		135,823		115,185		160,606			(20,638)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	60		29,071.54		24,667		20,919		30,078			(3,748)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	70		28,787.64		39,720		33,685		49,886			(6,035)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	2,651		2,028.98		119,016		100,932		153,484			(18,084)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	638		2,081.94		28,691		24,332		37,134			(4,359)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	491		2,116.57		19,060		16,164		25,070			(2,896)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/05/2020	11/10/2021	6,500		12,078.07		69,550		58,982		35,497			(10,568)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/05/2020	11/10/2021	700		12,078.07		7,490		6,352		3,823			(1,138)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/05/2020	11/10/2021	522		11,776.11		145,530		123,417		166,934			(22,113)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/05/2020	11/10/2021	149		12,355.86		33,660		28,546		39,778			(5,114)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/05/2020	11/10/2021	83		12,295.47		19,000		16,113		22,375			(2,887)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	2,289		1,638.46		97,888		83,014		133,196			(14,874)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	843		1,676.64		29,568		25,075		41,659			(4,493)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	482		1,673.32		19,936		16,907		28,491			(3,029)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	92,430		334.44		403,340		342,054		424,288			(61,286)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	2,150		327.93		10,500		8,905		12,144			(1,595)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	11/05/2020	11/04/2022	8,145		505.72		88,540		81,739		105,250			(6,801)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	8,200		183.11		22,800		19,336		17,292			(3,464)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	15,047		324.67		70,560		59,839		74,235			(10,721)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	248		31,455.46		100,010		86,472		141,154			(13,538)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	51		33,013.53		7,350		6,355		8,104			(995)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	34		32,366.79		7,600		6,571		9,464			(1,029)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	17		29,280.03		9,200		7,955		10,409			(1,245)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	17		29,338.83		7,500		6,485		8,121			(1,015)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	500		11,892.93		4,500		3,891		1,834			(609)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	288		1,981.84		4,900		4,237		21,972			(663)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	345		1,726.51		8,160		7,055		11,878			(1,105)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	345		1,712.61		11,220		9,701		16,445			(1,519)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/11/2020	11/16/2021	89,269		335.27		405,880		350,936		444,490			(54,944)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/11/2020	11/16/2021	3,363		342.47		8,690		7,514		8,305			(1,176)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/11/2020	11/16/2021	2,140		340.51		6,510		5,629		6,533			(881)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	800		11,892.93		8,880		7,678		4,113			(1,202)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	5,800		11,892.93		64,380		55,665		29,823			(8,715)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	576		1,881.10		21,700		18,762		76,353			(2,938)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	633		1,945.36		14,410		12,459		59,945			(1,951)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	11/16/2021	70,018		381.71		614,100		530,970		748,042			(83,130)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	11/11/2022	7,867		378.66		113,100		105,371		122,370			(7,729)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	11/16/2021	3,934		375.99		46,650		40,335		56,997			(6,315)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	11/16/2021	1,573		384.38		11,880		10,272		14,367			(1,608)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	11/16/2021	1,567		2,289.62		48,180		41,658		142,543			(6,522)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	11/16/2021	665		2,291.73		20,160		17,431		59,754			(2,729)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	11/16/2021	380		2,382.30		4,960		4,289		19,198			(671)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	11/16/2021	427		2,119.00		19,800		17,120		23,936			(2,680)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	11/16/2021	332		2,043.17		15,960		13,800		16,620			(2,161)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	34		26,064.70		12,870		11,163		14,112			(1,707)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/17/2021	6,211		273.87		40,630		35,242		49,512			(5,388)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/10/2022	27,403		272.50		266,250		248,378		291,460			(17,872)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/17/2021	21,557		278.82		93,220		80,858		111,436			(12,362)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/12/2025	200,000		274.97		17,160		16,702		15,934			(458)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/12/2027	100,000		274.97		13,040		12,791		11,734			(249)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	11/12/2020	11/17/2021	3,600		0.96		107,280		93,054		124,462			(14,226)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	11/12/2020	11/17/2021	1,000		1.01		24,700		21,425		30,803			(3,275)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	992		3,387.06		111,520		96,732		127,898			(14,788)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	233		3,469.33		11,040		9,576		12,372			(1,464)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	361		29,400.05		242,760		210,568		279,693			(32,192)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	89		30,185.21		54,418		47,202		65,253			(7,216)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	58		30,417.85		33,473		29,034		40,468			(4,439)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	2,415		2,080.57		143,500		124,471		182,137			(19,029)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	773		2,134.39		30,912		26,813		39,292			(4,099)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	290		2,177.87		12,918		11,205		17,664			(1,713)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	5,900		11,827.14		64,310		55,782		30,218			(8,528)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	700		11,827.14		7,630		6,618		3,585			(1,012)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	575		11,803.48		190,400		165,152		234,760			(25,248)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	169		11,898.10		46,000		39,900		56,933			(6,100)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	68		12,785.13		15,360		13,323		21,353			(2,037)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	2,868		1,713.59		110,789		96,098		148,200			(14,691)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	937		1,783.64		26,672		23,135		38,040			(3,537)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	293		1,845.14		12,905		11,194		22,756			(1,711)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	89,134		334.30		416,130		360,948		486,376			(55,182)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	19,297		325.82		92,610		80,329		91,281			(12,281)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	3,369		324.18		20,570		17,842		21,322			(2,728)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	11/12/2020	11/11/2022	5,978		499.30		78,960		73,667		90,346			(5,293)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	13,639		170.50		48,000		41,635		45,284			(6,365)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	11/23/2021	82,865		384.84		665,700		588,458		802,251			(77,242)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	09/15/2021	2,091		391.34		9,600		8,228		11,621			(1,372)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	11/23/2021	3,398		385.22		26,780		23,673		32,193			(3,107)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	11/18/2022	15,161		381.78		203,580		191,656		232,651			(11,925)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2020	11/23/2021	455		31,145.84		237,180		209,660		340,937			(27,520)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2020	11/23/2021	122		31,793.49		43,200		38,187		58,641			(5,013)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2020	11/23/2021	34		31,793.49		12,000		10,608		16,289			(1,392)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2020	11/23/2021	34		29,879.99		15,400		13,613		17,004			(1,787)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	1,548		2,257.20		85,800		75,845		176,686			(9,955)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	516		2,359.51		14,630		12,932		32,967			(1,698)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	422		2,278.52		20,520		18,139		43,171			(2,381)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	328		2,129.31		10,150		8,972		12,605			(1,178)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/23/2021	6,100		11,894.71		82,960		73,334		34,945			(9,626)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/23/2021	1,600		11,894.71		18,080		15,982		6,628			(2,098)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/23/2021	500		11,894.71		4,650		4,110		1,426			(540)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	565		1,871.93		31,100		27,491		81,867			(3,609)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	848		1,942.70		28,650		25,326		86,463			(3,324)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	339		1,898.47		15,660		13,843		43,346			(1,817)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	396		1,755.16		12,110		10,705		17,509			(1,405)				

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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 Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/18/2020	11/23/2021	115,584		335.62		475,020		419,903		569,919			(55,117)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/18/2020	11/23/2021	6,438		340.52		18,060		15,964		20,083			(2,096)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	49		26,225.18		21,840		19,366		23,546			(2,474)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	9,046		275.27		59,750		52,982		64,676			(6,768)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/18/2022	30,755		275.82		271,150		255,624		278,439			(15,526)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	18,815		282.45		67,080		59,482		68,432			(7,598)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/19/2025	700,000		276.37		60,130		58,759		53,425			(1,371)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/19/2027	100,000		276.37		13,050		12,838		11,388			(212)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	2,600		0.99		82,420		73,084		97,275			(9,336)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	1,200		1.02		24,600		21,814		30,266			(2,786)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	1,304		3,396.73		138,600		122,901		152,621			(15,699)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	174		3,534.81		11,160		9,896		12,594			(1,264)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	343		30,043.41		237,350		210,466		264,296			(26,884)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	102		30,751.00		55,200		48,948		61,837			(6,252)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	34		31,871.37		17,100		15,163		20,837			(1,937)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/19/2020	11/24/2021	2,420		2,179.23		121,680		107,898		142,284			(13,782)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/19/2020	11/24/2021	744		2,271.65		30,080		26,673		37,461			(3,407)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/19/2020	11/24/2021	233		2,392.00		5,800		5,143		7,552			(657)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/19/2020	11/24/2021	6,100		11,985.43		84,180		74,645		34,045			(9,535)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/19/2020	11/24/2021	1,600		11,985.43		18,080		16,032		6,386			(2,048)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	651		12,141.24		180,960		160,463		220,923			(20,497)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	133		12,500.80		23,040		20,430		28,956			(2,610)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	50		12,428.89		11,460		10,162		14,394			(1,298)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	2,298		1,805.54		113,160		100,343		148,733			(12,817)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	729		1,860.85		19,760		17,522		25,892			(2,238)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	115,459		336.31		471,250		417,872		537,377			(53,378)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	14,700		327.50		61,440		54,481		59,337			(6,959)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	1,838		323.58		8,520		7,555		8,347			(965)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	11/19/2020	11/18/2022	11,954		501.26		152,880		144,126		160,706			(8,754)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	13,131		178.31		37,030		32,836		35,625			(4,194)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	79,626		383.31		665,760		599,727		834,080			(66,033)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	3,667		378.72		39,200		35,312		48,639			(3,888)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/23/2022	11,001		381.78		143,220		136,020		165,532			(7,200)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	233		32,269.66		91,000		81,974		83,552			(9,026)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	53		33,171.04		11,520		10,377		9,237			(1,143)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	27		33,050.86		6,240		5,621		5,105			(619)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	20		29,926.05		11,460		10,323		10,756			(1,137)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	17		29,835.91		11,350		10,224		11,002			(1,126)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	20		29,445.31		16,200		14,593		15,931			(1,607)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	1,217		2,324.29		77,760		70,047		101,461			(7,713)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	496		2,435.18		15,840		14,269		20,283			(1,571)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	361		2,430.75		11,840		10,666		15,232			(1,174)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	225		2,240.01		8,400		7,567		9,016			(833)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	225		2,182.35		11,500		10,359		12,429			(1,141)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2020	11/30/2021	4,600		12,079.81		52,440		47,239		17,910			(5,201)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2020	11/30/2021	800		12,079.81		9,120		8,215		3,115			(905)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2020	11/30/2021	600		12,079.81		5,640		5,081		1,585			(559)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	378		1,931.38		26,250		23,646		42,706			(2,604)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	486		2,090.78		11,520		10,377		21,019			(1,143)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	432		2,096.34		9,840		8,864		17,953			(976)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	74,437		337.22		281,880		253,922		274,793			(27,958)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	8,271		338.52		27,810		25,052		26,920			(2,758)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	3,370		341.46		8,690		7,828		8,119			(862)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	26		26,589.74		11,410		10,307		11,534			(1,103)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2020	11/30/2021	6,853		276.41		44,460		40,161		44,662			(4,299)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2020	11/25/2022	28,855		276.41		259,200		246,548		241,516			(12,652)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2020	11/30/2021	20,920		283.07		76,560		69,157		72,000			(7,403)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2020	11/25/2025	100,000		277.24		8,580		8,413		7,431			(167)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	11/25/2020	11/30/2021	3,800		0.98		129,960		117,394		143,352			(12,566)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	1,167		3,501.36		113,980		102,959		118,634			(11,021)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	171		3,655.88		13,680		12,357		14,385			(1,323)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	291		29,991.95		209,670		189,397		217,548			(20,274)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	64		31,216.73		33,630		30,378		36,058			(3,252)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	27		31,545.32		13,680		12,357		14,822			(1,323)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	2,816		2,201.56		145,700		131,612		162,653			(14,088)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	681		2,283.01		27,450		24,796		32,025			(2,654)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	409		2,294.02		19,530		17,642		23,158			(1,888)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/30/2021	4,600		12,152.21		52,900		47,785		17,890			(5,115)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/30/2021	700		12,152.21		8,050		7,272		2,722			(778)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	601		12,152.21		157,680		142,434		180,655			(15,246)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	107		12,784.12		21,580		19,493		26,257			(2,087)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	49		12,699.05		12,600		11,382		15,476			(1,218)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	2,656		1,837.64		134,750		121,721		159,368			(13,029)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	488		1,924.36		16,650		15,040		20,941			(1,610)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	434		1,939.12		16,880		15,248		21,945			(1,632)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	74,458		337.12		281,880		254,624		315,655			(27,256)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	12,256		325.37		59,200		53,476		68,154			(5,724)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	2,758		327.98		12,510		11,300		11,062			(1,210)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2022	10,468		506.94		111,230		105,801		143,463			(5,429)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	11/25/2020	11/30/2021	6,489		162.39		20,350		18,382		21,893			(1,968)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2020	12/07/2021	75,160		382.23		671,580		619,511		872,717			(52,069)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2020	12/02/2022	9,166		381.85		120,400		115,688		147,086			(4,712)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2020	12/07/2021	3,404		381.85		31,070		28,661		40,307			(2,409)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/07/2021	271		31,467.63		168,480		155,417		192,726			(13,063)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/07/2021	60		32,573.33		19,800		18,265		20,665			(1,535)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/07/2021	47		32,125.07		20,160		18,597		22,003			(1,563)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/07/2021	40		29,824.02		20,040		18,486		21,909			(1,554)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	1,414		2,303.65		92,070		84,932		139,536			(7,138)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	411		2,404.48		14,220		13,117		22,655			(1,103)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	319		2,448.31		8,120		7,490		13,112			(630)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	274		2,169.95		9,420		8,690		9,553			(730)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	319		2,189.67		16,800		15,497		19,026			(1,303)				
SPLV5UE - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2020	12/02/2025	100,000		191.71		11,330		11,153		9,690			(177)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	6,400		12,456.41		69,120		63,761		21,523			(5,359)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	600		12,456.41		6,480		5,978		2,018			(502)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	700		12,456.41		6,090		5,618		1,609			(472)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	544		1,975.88		25,500		23,523		51,729			(1,977)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	435		2,038.37		13,280		12,250		29,048			(1,030)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	272		2,064.10		6,950		6,411		15,491			(539)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	544		1,860.08		13,200		12,177		16,759			(1,023)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	272		1,817.80		8,950		8,256		11,134			(694)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2020	12/07/2021	124,138		336.21		527,800		486,879		581,063			(40,921)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2020	12/07/2021	2,446		339.15		8,400		7,749		9,059			(651)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/08/2021	6,848		276.61		44,460		41,132		44,290			(3,328)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/02/2022	13,696		280.21		100,320		96,524		94,166			(3,796)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/08/2021	16,220		283.54		58,050		53,704		54,036			(4,346)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/03/2025	200,000		277.44		17,160		16,901		14,782			(259)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/03/2025	100,000		277.44		10,850		10,686		9,506			(164)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/08/2021	3,600		0.99		95,760		88,592		105,923			(7,168)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/08/2021	900		1.01		20,970		19,400		23,630			(1,570)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/03/2020	12/08/2021	1,308		3,531.16		135,700		125,542		140,896			(10,158)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/03/2020	12/08/2021	142		3,583.92		11,700		10,824		12,078			(876)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/03/2020	12/08/2021	334		29,909.58		244,500		226,197		246,507			(18,303)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/03/2020	12/08/2021	83		30,928.54		43,650		40,382		43,416			(3,268)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/03/2020	12/08/2021	37		30,688.78		32,670		30,224		34,203			(2,446)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/03/2020	12/08/2021	3,177		2,212.29		171,500		158,662		185,893			(12,838)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/03/2020	12/08/2021	454		2,346.70		18,100		16,745		20,401			(1,355)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/03/2020	12/08/2021	227		2,324.67		8,650		8,002		9,523			(648)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/08/2021	6,400		12,467.13		69,760		64,538		21,507			(5,222)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/08/2021	700		12,467.13		7,630		7,059		2,352			(571)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	650		12,454.66		188,487		174,377		204,255			(14,110)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	104		13,065.55		27,170		25,136		30,497			(2,034)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	48		13,102.95		9,456		8,748		10,395			(708)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	2,488		1,857.94		109,112		100,944		129,497			(8,168)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	649		1,902.31		27,324		25,279		33,713			(2,045)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	379		1,906.01		13,874		12,835		16,930			(1,039)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/08/2021	124,521		336.00		549,450		508,319		595,799			(41,131)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/08/2021	23,558		326.19		107,030		99,018		128,559			(8,012)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/08/2021	1,530		326.19		8,450		7,817		7,396			(633)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/02/2022	7,673		508.61		86,400		83,130		87,683			(3,270)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS-	12/03/2020	12/08/2021	18,517		172.81		49,600		45,887		51,118			(3,713)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2020	12/14/2021	77,617		384.94		626,670		589,811		789,365			(36,859)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2020	12/14/2021	2,352		382.64		21,510		20,245		26,969			(1,265)				

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S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2020	12/14/2022	11,499		381.88		156,200		151,594		185,143			(4,606)				
SP500L V5 - 2YR	INDEX LIAB	EX5	Equity/Index	SG-	12/09/2020	12/09/2022	2,137		334.50		19,180		18,611		20,563			(569)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/09/2020	12/14/2021	111,713		334.83		559,980		527,043		634,961			(32,937)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/09/2020	12/14/2021	1,526		338.76		5,700		5,365		6,522			(335)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/09/2020	12/14/2021	1,526		341.71		4,550		4,282		5,189			(268)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	382		31,993.21		181,700		171,013		195,220			(10,687)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	63		32,895.27		16,720		15,737		16,828			(983)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	53		32,955.41		13,600		12,800		13,537			(800)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	30		30,128.94		18,630		17,534		17,304			(1,096)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	20		30,068.81		12,120		11,407		11,086			(713)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/09/2020	12/14/2021	1,116		2,386.12		61,250		57,647		73,511			(3,603)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/09/2020	12/14/2021	402		2,504.86		10,440		9,826		11,897			(614)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/09/2020	12/14/2021	357		2,502.62		9,360		8,809		10,757			(551)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/09/2020	12/14/2021	223		2,211.36		6,550		6,165		6,115			(385)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/14/2021	5,900		12,364.64		80,240		75,520		26,449			(4,720)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/14/2021	800		12,364.64		9,120		8,584		2,580			(536)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/14/2021	500		12,364.64		4,650		4,377		1,083			(274)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	736		1,983.93		52,780		49,676		70,573			(3,104)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	315		2,109.48		10,140		9,544		14,464			(596)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	315		2,139.91		8,220		7,737		11,741			(483)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	263		1,928.77		6,900		6,494		7,304			(406)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/10/2020	12/15/2021	30		26,727.51		10,320		9,741		10,688			(579)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/15/2021	2,870		280.95		14,560		13,743		12,589			(817)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/15/2021	19,015		286.25		59,890		56,528		47,871			(3,362)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/14/2022	30,496		276.21		301,750		293,245		270,106			(8,505)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/10/2025	400,000		278.72		34,320		33,932		28,423			(388)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/10/2020	12/15/2021	3,900		1.00		115,050		108,591		121,387			(6,459)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/10/2020	12/15/2021	700		1.01		21,280		20,085		22,678			(1,195)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/15/2021	1,079		3,529.35		90,060		85,004		91,493			(5,056)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021	387		30,359.25		286,404		270,324		289,901			(16,080)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021	77		30,749.24		44,390		41,898		44,162			(2,492)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021	23		32,009.21		9,254		8,734		8,985			(520)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021	3,205		2,266.41		155,016		146,313		161,187			(8,703)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021	623		2,336.04		20,216		19,081		20,844			(1,135)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/10/2020	12/15/2021	5,900		12,401.74		79,060		74,621		23,659			(4,439)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/10/2020	12/15/2021	700		12,401.74		7,700		7,268		1,994			(432)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/10/2020	12/15/2021	758		12,476.15		206,800		195,189		221,642			(11,611)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/10/2020	12/15/2021	145		12,885.40		34,380		32,450		37,735			(1,930)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	12/10/2020	12/15/2021	2,861		1,924.62		123,200		116,283		129,681			(6,917)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	12/10/2020	12/15/2021	676		2,014.99		21,190		20,000		22,569			(1,190)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/10/2020	12/15/2021	112,163		334.40		576,190		543,840		639,215			(32,350)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/10/2020	12/15/2021	10,697		326.22		55,650		52,526		61,500			(3,124)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/10/2020	12/15/2021	3,362		326.87		17,820		16,820		16,516			(1,000)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	12/10/2020	12/14/2022	7,235		502.86		95,880		93,177		104,521			(2,703)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	12/10/2020	12/15/2021	12,778		172.68		30,800		29,071		33,472			(1,729)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	83,247		386.70		675,200		648,123		817,823			(27,077)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	2,601		382.85		26,400		25,341		31,022			(1,059)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	1,561		382.85		15,840		15,205		18,613			(635)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2022	23,153		384.39		312,390		306,109		355,016			(6,281)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/16/2020	12/21/2021	408		31,300.41		291,510		279,820		339,651			(11,690)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/16/2020	12/21/2021	96		32,416.13		33,640		32,291		39,489			(1,349)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/16/2020	12/21/2021	23		33,019.22		5,250		5,039		6,186			(211)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/16/2020	12/21/2021	30		30,003.76		17,820		17,105		17,349			(715)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/16/2020	12/21/2021	23		29,762.53		17,640		16,933		17,505			(707)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/16/2020	12/21/2021	1,931		2,367.76		151,800		145,712		149,360			(6,088)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/16/2020	12/21/2021	614		2,486.26		25,340		24,324		22,840			(1,016)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/16/2020	12/21/2021	307		2,456.64		14,910		14,312		13,956			(598)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/16/2020	12/21/2021	527		2,276.61		23,640		22,692		19,776			(948)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	6,800		12,668.16		78,200		75,064		15,746			(3,136)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	1,000		12,668.16		11,500		11,039		2,316			(461)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/16/2020	12/21/2021	461		2,019.11		38,790		37,234		38,570			(1,556)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/16/2020	12/21/2021	512		2,155.80		19,200		18,430		18,618			(770)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/16/2020	12/21/2021	256		2,224.15		6,100		5,855		5,678			(245)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/16/2020	12/21/2021	307		1,817.98		19,440		18,660		19,208			(780)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2020	12/21/2021	134,081		337.67		580,800		557,508		607,826			(23,292)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2020	12/21/2021	3,961		339.97		14,430		13,851		15,020			(579)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/22/2021	12,877		278.72		84,240		81,087		70,267			(3,153)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/22/2021	15,739		286.26		53,680		51,671		40,219			(2,009)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/21/2022	38,632		279.00		344,520		338,046		290,483			(6,474)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/17/2025	200,000		279.56		16,700		16,574		13,446			(126)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/22/2021	3,600		0.99		98,640		94,948		97,655			(3,692)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/22/2021	600		1.00		6,120		5,891		6,128			(229)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	1,123		3,560.87		110,400		106,268		106,358			(4,132)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	140		3,585.79		7,700		7,412		7,405			(288)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	140		3,632.08		9,250		8,904		8,856			(346)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	337		30,606.40		228,480		219,928		213,272			(8,552)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	59		31,273.07		39,780		38,291		37,115			(1,489)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	49		31,454.89		28,350		27,289		26,527			(1,061)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/17/2020	12/22/2021	2,742		2,295.61		131,040		126,135		116,555			(4,905)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/17/2020	12/22/2021	522		2,313.99		28,560		27,491		25,880			(1,069)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/17/2020	12/22/2021	566		2,389.82		30,160		29,031		27,117			(1,129)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/17/2020	12/22/2021	6,800		12,752.06		79,560		76,582		16,234			(2,978)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/17/2020	12/22/2021	1,100		12,752.06		12,870		12,388		2,626			(482)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/17/2020	12/22/2021	627		12,828.57		190,880		183,735		188,008			(7,145)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/17/2020	12/22/2021	125		13,045.35		33,952		32,681		33,323			(1,271)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/17/2020	12/22/2021	102		13,211.13		32,578		31,359		32,457			(1,219)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/17/2020	12/22/2021	2,376		1,980.02		108,570		104,506		102,270			(4,064)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/17/2020	12/22/2021	506		2,001.78		20,000		19,251		18,623			(749)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/17/2020	12/22/2021	607		2,057.16		27,240		26,220		25,468			(1,020)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA-	12/17/2020	12/22/2021	9,053		174.61		26,080		25,104		23,676			(976)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/17/2020	12/22/2021	133,967		338.73		582,120		560,332		586,748			(21,788)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/17/2020	12/22/2021	17,012		328.52		82,320		79,239		85,749			(3,081)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	SG-	12/17/2020	12/22/2021	2,430		329.51		12,560		12,090		12,042			(470)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	12/17/2020	12/21/2022	9,062		507.74		120,400		118,138		118,365			(2,262)				
FIDMFYDN - 7YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/17/2027	100,000		279.56		13,030		12,960		10,644			(70)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/23/2020	12/30/2021	3,100		0.98		105,400		103,158		102,830			(2,242)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2020	12/30/2021	819		3,468.47		96,570		94,516		94,218			(2,054)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/30/2021	85,049		386.02		725,940		710,498		832,608			(15,442)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/30/2021	5,202		384.10		49,400		48,349		56,330			(1,051)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/29/2022	16,906		385.25		221,000		218,633		243,128			(2,367)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	269		31,666.45		179,820		175,995		200,731			(3,825)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	60		33,172.94		16,380		16,032		17,454			(348)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	30		32,690.86		11,070		10,835		12,081			(235)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	23		30,220.21		11,620		11,373		11,700			(247)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	17		29,949.05		9,250		9,053		9,388			(197)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	1,125		2,501.46		50,700		49,622		40,478			(1,079)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	303		2,552.32		9,730		9,523		7,538			(207)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	260		2,589.31		6,420		6,283		4,841			(137)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	476		2,291.08		17,930		17,549		13,558			(381)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	5,600		12,653.14		71,680		70,155		17,969			(1,525)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	1,200		12,653.14		15,360		15,033		3,851			(327)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	1,000		12,653.14		8,500		8,319		1,510			(181)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	548		2,107.45		39,710		38,865		29,037			(845)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	349		2,235.91		11,690		11,441		7,733			(249)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	648		2,005.09		28,210		27,610		22,350			(600)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/30/2021	99,486		338.16		407,500		398,832		442,129			(8,668)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/30/2021	5,493		338.82		21,420		20,964		23,221			(456)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/30/2021	2,441		344.06		6,240		6,107		6,758			(133)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	12/23/2020	12/30/2021	9,678		173.01		26,010		25,457		24,050			(553)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	30		26,360.17		13,040		12,797		13,693			(243)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/24/2020	12/30/2021	4,660		277.02		33,150		32,531		29,670			(619)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/24/2020	12/30/2021	20,432		285.11		73,530		72,158		60,009			(1,372)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/24/2020	12/29/2022	28,317		278.70		248,060		245,732		206,778			(2,328)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	285		30,350.86		192,468		188,876		189,594			(3,592)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	53		31,407.86		27,888		27,368		27,676			(521)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	26		31,226.66		16,720		16,408		16,907			(312)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/24/2020	12/30/2021	2,246		2,310.72		139,360		136,759		122,018			(2,601)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/24/2020	12/30/2021	432		2,442.70		18,500		18,155		15,252			(345)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021	5,600		12,711.01		75,600		74,189		17,696			(1,411)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021	1,100		12,711.01		14,850		14,573		3,476			(277)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021	1,000		12,711.01		7,900		7,753		1,456			(147)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021	448		12,711.01		133,950		131,450		136,849			(2,500)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021	79		13,410.11		12,000		11,776		12,197			(224)				

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment To Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021	55		12,888.96		18,270		17,929		18,817			(341)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	1,747		2,038.01		89,250		87,584		79,111			(1,666)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	299		2,056.05		7,494		7,354		6,251			(140)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/24/2020	12/30/2021	99,005		338.77		409,500		401,857		420,287			(7,643)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/24/2020	12/30/2021	17,364		328.92		70,680		69,361		72,796			(1,319)				
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/24/2020	12/30/2021	2,742		327.28		17,010		16,693		15,019			(317)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/29/2022	6,351		510.65		76,200		75,485		70,585			(715)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2020	01/03/2022	64,036		389.19		489,060		486,445		507,799			(2,615)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2020	01/03/2022	2,593		385.33		24,500		24,369		25,483			(131)				
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2020	12/29/2022	11,148		383.01		164,690		164,245		163,567			(445)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	237		32,550.17		103,680		103,126		109,664			(554)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	86		32,853.53		31,200		31,033		32,644			(167)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	33		32,216.48		17,500		17,406		18,641			(94)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	20		30,305.33		10,260		10,205		10,110			(55)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	16		30,487.34		7,150		7,112		6,928			(38)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	1,226		2,425.59		75,040		74,639		77,306			(401)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	657		2,505.53		24,600		24,468		24,347			(132)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	263		2,535.22		8,100		8,057		7,837			(43)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	219		2,263.43		6,650		6,614		6,702			(36)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	219		2,268.00		8,850		8,803		9,007			(47)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	219		2,220.03		18,450		18,351		18,919			(99)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022	4,500		12,843.49		49,050		48,788		8,677			(262)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022	1,000		12,843.49		12,000		11,936		2,337			(64)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022	500		12,843.49		4,450		4,426		635			(24)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	357		2,112.19		19,040		18,938		18,804			(102)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	663		2,155.29		27,040		26,895		26,601			(145)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	255		2,170.97		9,400		9,350		9,224			(50)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	255		1,961.32		8,000		7,957		7,375			(43)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	255		1,922.13		9,350		9,300		8,704			(50)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022	74,902		337.29		307,500		305,856		384,986			(1,644)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2020	01/04/2022	7,512		279.54		45,990		45,867		45,990			(123)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2020	01/04/2022	10,374		286.25		35,380		35,285		35,380			(95)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2020	12/30/2022	18,602		279.54		161,200		160,982		161,200			(218)				
FIDMFYDN - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2020	12/30/2025	200,000		279.54		17,160		17,151		17,160			(9)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/30/2020	01/04/2022	3,500		1.00		107,450		107,163		107,450			(287)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/30/2020	01/04/2022	1,000		1.01		24,500		24,435		24,500			(66)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/30/2020	01/04/2022	840		3,589.44		96,900		96,641		96,900			(259)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/30/2020	01/04/2022	196		3,564.44		11,760		11,729		11,760			(31)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	201		30,713.65		137,250		136,883		137,250			(367)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	56		31,321.84		34,170		34,079		34,170			(91)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	30		31,048.16		17,730		17,683		17,730			(47)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/30/2020	01/04/2022	1,954		2,305.18		100,800		100,531		100,800			(269)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/30/2020	01/04/2022	434		2,369.66		25,900		25,831		25,900			(69)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/30/2020	01/04/2022	434		2,358.14		26,800		26,728		26,800			(72)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	4,500		12,845.36		50,400		50,265		50,400			(135)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	900		12,845.36		11,070		11,040		11,070			(30)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/30/2020	01/04/2022	358		12,729.75		140,622		140,246		140,622			(376)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/30/2020	01/04/2022	109		13,333.48		30,926		30,843		30,926			(83)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/30/2020	01/04/2022	39		13,513.31		8,390		8,368		8,390			(22)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/30/2020	01/04/2022	2,071		1,976.03		90,651		90,409		90,651			(242)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/30/2020	01/04/2022	606		2,063.15		24,084		24,020		24,084			(64)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/30/2020	01/04/2022	455		2,005.73		20,556		20,501		20,556			(55)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	74,941		337.11		337,758		336,855		337,758			(903)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	8,225		326.94		31,509		31,425		31,509			(84)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	12/30/2020	12/30/2022	8,045		503.52		115,140		114,985		115,140			(155)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	10,692		178.23		28,500		28,424		28,500			(76)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										7,132,840	737,386,823		391,561,050	XXX	1,540,891,592			(351,411,404)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/20/2020	03/19/2021	200		3,300.00		3,710,292		713,518		935,539			(2,996,774)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2020	01/15/2021	30		3,000.00		459,648		20,893		81			(438,755)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2020	01/15/2021	10		3,000.00		153,219		6,965		27			(146,255)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2020	03/19/2021	50		2,600.00		1,283,314		291,662		42,052			(991,652)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/29/2020	03/19/2021	50		2,800.00		1,253,702		284,932		71,152			(968,769)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2020	06/18/2021	50		3,000.00		1,373,832		686,916		320,012			(686,916)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/15/2020	06/18/2021	50		3,000.00		1,165,082		582,541		320,012			(582,541)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/23/2020	01/15/2021	50		3,200.00		1,082,582		90,215		1,392			(992,367)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	01/15/2021	15		3,200.00		292,378		24,365		418			(268,013)				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	01/15/2021	5		3,200.00		97,463		8,122		139			(89,341)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	50		3,200.00		1,461,982		791,907		509,795			(670,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	01/29/2021	15		3,300.00		265,528		26,553		7,599			(238,975)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	01/29/2021	10		3,300.00		177,020		17,702		5,066			(159,318)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/21/2020	02/19/2021	100		3,300.00		1,921,859		480,465		238,334			(1,441,394)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/17/2021	50		3,300.00		1,645,832		1,165,797		711,118			(480,034)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/11/2020	02/19/2021	100		3,300.00		2,224,958		667,487		238,334			(1,557,471)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2020	03/19/2021	40		3,265.00		788,802		328,668		172,830			(460,135)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2020	03/19/2021	15		3,265.00		295,804		123,252		64,811			(172,552)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	09/17/2021	10		3,100.00		280,580		198,744		108,367			(81,836)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	01/15/2021	30		3,000.00		358,032		44,754		81			(313,278)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	09/17/2021	5		3,100.00		140,293		99,374		54,184			(40,919)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2020	09/17/2021	50		3,300.00		1,253,582		968,677		711,118			(284,905)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/14/2020	03/31/2021	15		3,350.00		263,083		131,541		90,680			(131,541)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/14/2020	09/30/2021	5		3,325.00		131,218		101,395		76,374			(29,822)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/14/2020	03/31/2021	10		3,350.00		175,390		87,695		60,454			(87,695)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/23/2020	09/17/2021	100		3,300.00		2,571,058		1,986,727		1,422,236			(584,331)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2020	09/17/2021	50		3,400.00		1,620,382		1,252,113		815,546			(368,269)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	04/16/2021	20		3,250.00		372,136		217,079		118,403			(155,057)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	04/16/2021	5		3,250.00		93,038		54,272		29,601			(38,766)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2020	09/30/2021	5		3,150.00		131,133		101,330		60,369			(29,803)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	04/16/2021	75		3,400.00		1,324,620		927,234		590,036			(397,386)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	04/16/2021	25		3,400.00		388,293		271,805		196,679			(116,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/13/2020	04/16/2021	50		3,400.00		694,582		486,207		393,357			(208,374)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2020	12/17/2021	50		3,400.00		1,323,582		1,170,861		1,020,873			(152,721)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2020	04/30/2021	25		3,450.00		385,693		269,985		242,235			(115,708)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2020	04/30/2021	20		3,450.00		308,556		215,989		193,788			(92,567)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2020	12/17/2021	50		3,600.00		1,527,582		1,463,932		1,316,066			(63,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/17/2021	50		3,600.00		1,470,482		1,409,211		1,316,066			(61,270)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2020	05/21/2021	50		3,600.00		873,082		785,773		721,266			(87,308)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2020	06/18/2021	20		3,575.00		370,436		339,566		313,516			(30,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2020	06/18/2021	10		3,575.00		185,220		169,785		156,758			(15,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/24/2020	05/21/2021	50		3,600.00		803,082		722,773		721,266			(80,308)				
0169999999 - Purchased Options - Hedging Other - Put Options											36,698,428		19,788,784	XXX	14,368,029			(16,909,644)			XXX	XXX
Purchased Options - Hedging Other - Caps																						
Purchased Options - Hedging Other - Floors																						
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML-	04/17/2008	04/24/2023	40,000,000		3.00 - 3L	964,000		839,856	2,629,121		2,629,121	927,431		(96,400)				
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML-	05/12/2008	04/24/2023	35,000,000		3.00 - 3L	847,875		734,874	2,300,481		2,300,481	811,939		(84,788)				
3.00 3ML 7/14-7/23		N/A	Interest Rate	BAML-	07/03/2008	07/17/2023	38,000,000		3.00 - 3L	836,000		788,379	2,740,709		2,740,709	995,653		(83,600)				
0189999999 - Purchased Options - Hedging Other - Floors										2,647,875		2,363,109	7,670,310	XXX	7,670,310	2,735,024		(264,788)			XXX	XXX
Purchased Options - Hedging Other - Collars																						
Purchased Options - Hedging Other - Other																						
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										9,780,715	774,085,251	2,363,109	419,020,144	XXX	1,562,929,931	2,735,024		(368,585,835)			XXX	XXX
Purchased Options - Replications - Call Options and Warrants																						
Purchased Options - Replications - Put Options																						
Purchased Options - Replications - Caps																						
Purchased Options - Replications - Floors																						
Replications - Collars																						
Purchased Options - Replications - Other																						
Purchased Options - Income Generation - Call Options and Warrants																						
Purchased Options - Income Generation - Put Options																						
Purchased Options - Income Generation - Caps																						
Purchased Options - Income Generation - Floors																						
Purchased Options - Income Generation - Collars																						
Purchased Options - Income Generation - Other																						
Purchased Options - Other - Call Options and Warrants																						
Purchased Options - Other - Put Options																						
Purchased Options - Other - Caps																						
Purchased Options - Other - Floors																						
Purchased Options - Other - Collars																						
Purchased Options - Other - Other																						
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										7,132,840	737,386,823		391,561,050	XXX	1,540,891,592			(351,411,404)			XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Put Options											36,698,428		19,788,784	XXX	14,368,029			(16,909,644)			XXX	XXX
0469999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Floors										2,647,875		2,363,109	7,670,310	XXX	7,670,310	2,735,024		(264,788)			XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										9,780,715	774,085,251	2,363,109	419,020,144	XXX	1,562,929,931	2,735,024		(368,585,835)			XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																						
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	01/28/2020	01/22/2021	150		3,625.00		(575,780)		(23,991)		(2,288,445)			551,789				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	01/28/2020	01/22/2021	10		3,425.00		(112,561)		(4,690)		(332,373)			107,871				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/04/2020	01/29/2021	125		3,575.00		(751,816)		(34,173)		(2,518,643)			717,642				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/04/2020	01/29/2021	10		3,390.00		(141,211)		(6,419)		(369,146)			134,792				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/04/2020	01/29/2021	5		3,435.00		(59,028)		(2,683)		(163,452)			56,345				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/11/2020	02/05/2021	175		3,605.00		(1,285,994)		(160,749)		(3,295,365)			1,125,245				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/18/2020	02/12/2021	150		3,665.00		(794,930)		(99,366)		(2,286,211)			695,564				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/11/2020	02/05/2021	10		3,405.00		(169,841)		(21,230)		(362,794)			148,611				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/18/2020	02/12/2021	15		3,460.00		(209,898)		(26,237)		(482,657)			183,661				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/18/2020	02/12/2021	5		3,455.00		(71,313)		(8,914)		(163,093)			62,399				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/25/2020	02/19/2021	150		3,680.00		(264,830)		(33,104)		(2,233,598)			231,726				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	02/25/2020	02/19/2021	10		3,485.00		(58,381)		(7,298)		(306,366)			51,083				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/03/2020	02/26/2021	200		3,220.00		(2,714,708)		(370,187)		(11,025,872)			2,344,521				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/03/2020	02/26/2021	175		3,385.00		(1,180,644)		(160,997)		(7,016,417)			1,019,647				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/03/2020	02/26/2021	15		3,210.00		(211,113)		(28,788)		(840,896)			182,325				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/03/2020	02/26/2021	5		3,325.00		(44,778)		(6,106)		(227,426)			38,672				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/10/2020	03/05/2021	150		3,140.00		(1,641,080)		(341,892)		(9,452,742)			1,299,188				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/10/2020	03/05/2021	150		3,310.00		(830,780)		(173,079)		(7,105,609)			657,701				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/10/2020	03/05/2021	20		3,140.00		(218,806)		(45,585)		(1,260,366)			173,222				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/17/2020	03/12/2021	225		2,780.00		(4,488,197)		(935,041)		(21,976,220)			3,553,156				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/17/2020	03/12/2021	200		2,925.00		(2,703,108)		(563,148)		(16,740,504)			2,139,961				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/17/2020	03/12/2021	25		2,775.00		(505,609)		(105,335)		(2,453,921)			400,274				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/17/2020	03/12/2021	5		2,905.00		(72,058)		(15,012)		(428,091)			57,046				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/25/2020	03/19/2021	225		2,550.00		(6,303,272)		(1,313,182)		(27,050,942)			4,990,091				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/25/2020	03/19/2021	225		2,690.00		(4,707,347)		(980,697)		(23,978,234)			3,726,650				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/24/2020	03/19/2021	25		2,545.00		(431,659)		(89,929)		(3,017,902)			341,730				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	03/24/2020	03/19/2021	5		2,565.00		(81,583)		(16,996)		(593,791)			64,586				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/01/2020	03/26/2021	175		2,565.00		(4,555,344)		(1,035,305)		(20,801,034)			3,520,039				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/01/2020	03/26/2021	200		2,705.00		(3,851,107)		(875,252)		(21,053,638)			2,975,855				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/07/2020	04/01/2021	200		2,630.00		(7,072,308)		(2,062,757)		(22,528,054)			5,009,552				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/07/2020	04/01/2021	200		2,770.00		(5,420,508)		(1,580,982)		(19,828,824)			3,839,527				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/14/2020	04/09/2021	200		2,795.00		(6,222,896)		(1,815,011)		(19,390,970)			4,407,885				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/14/2020	04/09/2021	150		2,940.00		(3,448,271)		(1,005,746)		(12,485,405)			2,442,525				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/01/2020	03/26/2021	25		2,565.00		(650,759)		(147,900)		(2,971,576)			502,859				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/07/2020	04/01/2021	30		2,640.00		(1,042,032)		(303,926)		(3,350,153)			738,106				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/14/2020	04/09/2021	30		2,800.00		(924,730)		(269,713)		(2,894,354)			655,017				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/07/2020	04/01/2021	5		2,630.00		(176,803)		(51,567)		(563,201)			125,235				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/21/2020	04/16/2021	175		2,890.00		(4,296,159)		(1,253,046)		(15,430,652)			3,043,112				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/21/2020	04/16/2021	200		3,045.00		(3,440,296)		(1,003,420)		(14,747,361)			2,436,877				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/21/2020	04/16/2021	20		2,890.00		(490,985)		(143,204)		(1,763,503)			347,781				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/21/2020	04/16/2021	5		2,835.00		(137,028)		(39,966)		(466,811)			97,061				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/28/2020	04/23/2021	175		2,900.00		(4,830,084)		(1,408,774)		(15,305,898)			3,421,309				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/28/2020	04/23/2021	150		3,050.00		(2,936,771)		(856,558)		(11,033,514)			2,080,213				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	04/28/2020	04/23/2021	20		2,890.00		(563,405)		(164,326)		(1,767,973)			399,079				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/05/2020	04/30/2021	175		2,990.00		(4,065,675)		(1,293,624)		(13,883,471)			2,772,051				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/05/2020	04/30/2021	150		3,150.00		(2,295,363)		(730,343)		(9,714,379)			1,565,021				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/12/2020	05/07/2021	150		2,960.00		(3,596,613)		(1,348,730)		(12,350,284)			2,247,883				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/12/2020	05/07/2021	175		3,110.00		(2,819,850)		(1,057,444)		(12,013,551)			1,762,406				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/05/2020	04/30/2021	15		3,000.00		(340,232)		(108,256)		(1,176,192)			231,976				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/12/2020	05/07/2021	15		2,970.00		(350,942)		(131,603)		(1,221,200)			219,339				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/05/2020	04/30/2021	5		2,950.00		(127,087)		(40,437)		(415,160)			86,650				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/19/2020	05/14/2021	150		2,970.00		(3,960,363)		(1,485,136)		(12,245,717)			2,475,227				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/19/2020	05/14/2021	200		3,130.00		(3,524,686)		(1,321,757)		(13,425,235)			2,202,929				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/19/2020	05/14/2021	20		2,960.00		(539,884)		(202,457)		(1,651,138)			337,428				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/ Index	WOLVERINE-	05/19/2020	05/14/2021	5		2,980.00		(129,072)		(48,402)		(403,603)			80,670				

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	05/21/2021	200		3,040.00		(5,020,686)		(1,882,757)		(15,096,473)			3,137,929				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	05/21/2021	175		3,200.00		(2,888,625)		(1,083,234)		(10,709,826)			1,805,391				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	05/21/2021	20		3,030.00		(513,864)		(192,699)		(1,527,774)			321,165				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	125		3,110.00		(2,995,302)		(1,225,351)		(8,679,304)			1,769,951				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	150		3,270.00		(2,324,763)		(951,040)		(8,311,445)			1,373,724				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	150		3,210.00		(3,966,213)		(1,817,848)		(9,125,307)			2,148,366				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	175		3,370.00		(3,072,550)		(1,408,252)		(8,261,717)			1,664,298				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	15		3,090.00		(377,057)		(168,533)		(1,068,312)			208,524				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	15		3,190.00		(414,392)		(189,930)		(938,699)			224,462				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	10		3,430.00		(146,770)		(67,269)		(422,829)			79,500				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	5		3,110.00		(119,807)		(49,012)		(347,172)			70,795				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	10		3,400.00		(160,880)		(73,736)		(447,319)			87,143				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	150		3,230.00		(3,415,563)		(1,565,467)		(8,907,116)			1,850,097				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	175		3,400.00		(2,520,425)		(1,155,195)		(7,888,120)			1,365,230				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	175		3,210.00		(4,364,924)		(2,000,591)		(10,741,389)			2,364,333				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	200		3,380.00		(3,206,886)		(1,469,823)		(9,408,993)			1,737,063				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	15		3,220.00		(349,907)		(160,374)		(903,667)			189,533				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	10		3,440.00		(127,350)		(58,369)		(418,318)			68,981				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	15		3,190.00		(391,427)		(179,404)		(946,661)			212,023				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	15		3,430.00		(206,492)		(94,642)		(644,773)			111,850				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	5		3,220.00		(116,632)		(53,456)		(301,222)			63,176				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	10		3,440.00		(127,350)		(58,369)		(418,318)			68,981				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	5		3,430.00		(68,827)		(31,546)		(214,924)			37,281				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	150		3,210.00		(3,109,113)		(1,425,010)		(9,246,481)			1,684,103				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	175		3,370.00		(2,270,350)		(1,040,577)		(8,432,462)			1,229,773				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	10		3,200.00		(212,910)		(97,584)		(625,046)			115,326				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	15		3,410.00		(170,342)		(78,073)		(673,988)			92,269				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	5		3,200.00		(106,452)		(48,791)		(312,523)			57,662				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	10		3,410.00		(113,560)		(52,048)		(449,325)			61,511				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	150		3,210.00		(3,654,213)		(1,979,366)		(9,284,297)			1,674,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	175		3,370.00		(2,759,825)		(1,494,905)		(8,485,888)			1,264,920				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	125		3,300.00		(2,612,802)		(1,415,268)		(6,809,190)			1,197,534				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	125		3,470.00		(1,585,302)		(858,705)		(5,092,384)			726,597				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	15		3,190.00		(383,027)		(207,473)		(954,209)			175,554				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	10		3,420.00		(134,770)		(73,000)		(444,504)			61,769				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	10		3,290.00		(214,430)		(116,149)		(553,082)			98,280				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	10		3,520.00		(107,070)		(57,996)		(368,959)			49,074				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	5		3,420.00		(67,382)		(36,499)		(222,252)			30,884				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	5		3,260.00		(115,527)		(62,577)		(289,137)			52,950				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	5		3,520.00		(53,532)		(28,997)		(184,479)			24,536				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	175		3,320.00		(4,114,325)		(2,228,593)		(9,285,992)			1,885,732				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	175		3,490.00		(2,551,050)		(1,381,819)		(6,911,522)			1,169,231				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	15		3,300.00		(370,352)		(200,607)		(820,771)			169,745				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	15		3,530.00		(192,257)		(104,139)		(546,875)			88,118				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	10		3,530.00		(128,170)		(69,425)		(364,584)			58,744				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	150		3,360.00		(3,002,913)		(1,626,578)		(7,506,948)			1,376,335				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	150		3,540.00		(1,731,363)		(937,822)		(5,404,310)			793,542				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	15		3,350.00		(308,417)		(167,059)		(762,871)			141,358				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	10		3,590.00		(96,680)		(52,368)		(323,781)			44,311				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	5		3,350.00		(102,802)		(55,685)		(254,290)			47,118				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	10		3,590.00		(96,680)		(52,368)		(323,781)			44,311				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	175		3,360.00		(4,068,125)		(2,403,892)		(8,803,236)			1,664,233				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	150		3,530.00		(2,169,514)		(1,281,985)		(5,562,808)			887,528				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	150		3,440.00		(3,425,614)		(2,141,009)		(6,634,671)			1,284,605				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	200		3,620.00		(2,764,487)		(1,727,804)		(6,185,280)			1,036,683				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	15		3,350.00		(357,422)		(211,204)		(766,693)			146,218				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	15		3,580.00		(184,877)		(109,245)		(501,385)			75,631				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	15		3,430.00		(351,062)		(219,414)		(675,154)			131,648				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	10		3,670.00		(117,740)		(73,587)		(275,265)			44,152				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	5		3,580.00		(61,622)		(36,413)		(167,128)			25,209				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	5		3,430.00		(117,017)		(73,136)		(225,051)			43,881				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	10		3,670.00		(117,740)		(73,587)		(275,265)			44,152				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	150		3,480.00		(3,306,964)		(2,066,852)		(6,216,374)			1,240,111				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	150		3,660.00		(1,998,514)		(1,249,071)		(4,280,595)			749,443				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	150		3,510.00		(3,486,964)		(2,179,352)		(5,922,185)			1,307,611				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	175		3,690.00		(2,483,675)		(1,552,297)		(4,708,868)			931,378				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	15		3,450.00		(355,862)		(222,414)		(656,051)			133,448				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	10		3,710.00		(113,860)		(71,162)		(252,775)			42,697				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	15		3,490.00		(365,777)		(228,611)		(614,647)			137,166				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	10		3,740.00		(121,380)		(75,862)		(237,619)			45,517				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	5		3,710.00		(56,927)		(35,580)		(126,388)			21,348				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	5		3,490.00		(121,922)		(76,201)		(204,882)			45,721				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	10		3,740.00		(121,380)		(75,862)		(237,619)			45,517				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	150		3,580.00		(3,913,715)		(2,668,442)		(5,205,505)			1,245,273				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	150		3,770.00		(2,479,715)		(1,690,715)		(3,347,971)			789,000				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	150		3,630.00		(2,553,065)		(1,808,421)		(4,733,166)			744,644				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	125		3,810.00		(1,276,929)		(904,491)		(2,549,390)			372,438				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	10		3,570.00		(266,650)		(181,807)		(354,137)			84,843				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	10		3,820.00		(144,280)		(98,373)		(194,901)			45,907				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	15		3,600.00		(275,702)		(195,289)		(504,222)			80,413				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	15		3,870.00		(127,487)		(90,303)		(258,537)			37,184				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	5		3,820.00		(72,137)		(49,185)		(97,451)			22,953				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	5		3,600.00		(91,897)		(65,094)		(168,074)			26,803				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	5		3,870.00		(42,492)		(30,099)		(86,179)			12,394				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	150		3,480.00		(3,768,965)		(2,669,684)		(6,378,567)			1,099,282				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	150		3,660.00		(2,425,265)		(1,717,896)		(4,471,435)			707,369				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	15		3,470.00		(385,172)		(272,830)		(649,099)			112,342				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	10		3,710.00		(141,260)		(100,059)		(265,914)			41,201				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	5		3,710.00		(70,627)		(50,028)		(132,957)			20,600				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	150		3,490.00		(2,922,215)		(2,069,903)		(6,308,883)			852,313				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	175		3,670.00		(2,078,377)		(1,472,184)		(5,159,284)			606,193				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	15		3,490.00		(292,217)		(206,987)		(630,888)			85,230				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	10		3,720.00		(102,010)		(72,257)		(263,055)			29,753				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	5		3,490.00		(97,402)		(68,993)		(210,296)			28,409				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	10		3,720.00		(102,010)		(72,257)		(263,055)			29,753				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	175		3,400.00		(4,632,852)		(3,281,604)		(8,598,205)			1,351,249				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	175		3,560.00		(3,196,802)		(2,264,402)		(6,523,572)			932,401				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	15		3,370.00		(422,522)		(299,286)		(771,913)			123,236				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	10		3,610.00		(160,340)		(113,574)		(338,023)			46,766				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	5		3,610.00		(80,167)		(56,785)		(169,012)			23,382				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	150		3,480.00		(3,929,015)		(3,110,471)		(6,502,673)			818,545				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	200		3,660.00		(3,443,689)		(2,726,254)		(6,155,579)			717,435				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	125		3,530.00		(3,504,054)		(2,774,042)		(4,998,969)			730,011				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	125		3,720.00		(2,257,179)		(1,786,933)		(3,412,435)			470,246				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	15		3,460.00		(409,622)		(324,284)		(672,556)			85,338				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	15		3,710.00		(226,772)		(179,528)		(413,855)			47,244				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	10		3,510.00		(292,070)		(231,222)		(414,315)			60,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	15		3,770.00		(237,812)		(188,268)		(364,712)			49,544				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	10		3,440.00		(284,430)		(225,174)		(463,382)			59,256				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	5		3,710.00		(75,587)		(59,840)		(137,952)			15,747				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	5		3,770.00		(79,267)		(62,753)		(121,571)			16,514				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	175		3,630.00		(3,603,677)		(2,852,911)		(5,841,023)			750,766				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	175		3,810.00		(2,229,402)		(1,764,943)		(3,918,027)			464,459				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	150		3,580.00		(2,896,865)		(2,293,352)		(5,558,630)			603,514				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	200		3,760.00		(2,348,289)		(1,859,062)		(5,110,982)			489,227				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	10		3,600.00		(221,350)		(175,235)		(353,950)			46,115				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	10		3,860.00		(110,100)		(87,162)		(197,380)			22,937				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	10		3,560.00		(202,970)		(160,684)		(384,423)			42,285				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	10		3,810.00		(100,420)		(79,499)		(227,205)			20,921				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	5		3,600.00		(110,672)		(87,616)		(176,975)			23,057				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	5		3,860.00		(55,047)		(43,579)		(98,690)			11,468				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	5		3,810.00		(50,207)		(39,747)		(113,602)			10,460				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	175		3,470.00		(4,006,177)		(3,459,880)		(7,901,742)			546,297				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	150		3,650.00		(2,159,915)		(1,865,381)		(4,900,790)			294,534				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	150		3,540.00		(4,043,315)		(3,537,901)		(6,060,385)			505,414				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	175		3,720.00		(3,038,952)		(2,659,083)		(5,001,268)			379,869				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	10		3,450.00		(239,560)		(206,892)		(466,250)			32,667				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	10		3,700.00		(124,780)		(107,764)		(294,937)			17,015				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	10		3,530.00		(275,610)		(241,158)		(411,058)			34,451				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	10		3,780.00		(146,890)		(128,528)		(250,489)			18,361				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	5		3,550.00		(94,172)		(81,331)		(197,119)			12,842				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	5		3,700.00		(62,387)		(53,880)		(147,469)			8,507				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	5		3,780.00		(73,442)		(64,262)		(125,244)			9,180				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	150		3,670.00		(3,648,666)		(3,192,582)		(4,799,015)			456,083				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	150		3,860.00		(2,228,615)		(1,950,038)		(3,157,823)			278,577				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	10		3,640.00		(260,540)		(227,972)		(339,222)			32,567				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	15		3,900.00		(198,782)		(173,934)		(286,076)			24,848				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	5		3,640.00		(130,267)		(113,984)		(169,611)			16,283				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	5		3,900.00		(66,257)		(57,975)		(95,359)			8,282				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	150		3,720.00		(3,329,765)		(2,913,545)		(4,380,000)			416,221				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	200		3,910.00		(2,652,289)		(2,320,753)		(3,783,152)			331,536				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	15		3,700.00		(349,607)		(305,906)		(456,307)			43,701				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	10		3,970.00		(110,920)		(97,055)		(162,258)			13,865				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	5		3,970.00		(55,457)		(48,525)		(81,129)			6,932				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	01/08/2021	175		3,675.00		(1,420,544)		(710,272)		(1,618,329)			710,272				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	125		3,750.00		(2,841,054)		(2,711,915)		(3,458,064)			129,139				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	150		3,940.00		(2,049,965)		(1,956,785)		(2,668,141)			93,180				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	150		3,780.00		(3,434,315)		(3,291,219)		(3,937,470)			143,096				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	175		3,980.00		(2,331,952)		(2,234,787)		(2,863,336)			97,165				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	01/15/2021	125		3,700.00		(1,047,304)		(523,652)		(1,085,869)			523,652				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/11/2020	01/22/2021	100		3,700.00		(660,235)		(330,117)		(949,392)			330,117				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	10		3,730.00		(238,320)		(227,487)		(288,466)			10,833				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	5		4,000.00		(57,077)		(54,483)		(76,181)			2,594				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	10		3,770.00		(234,450)		(224,681)		(268,178)			9,769				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	10		4,030.00		(114,730)		(109,949)		(143,679)			4,780				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	5		3,730.00		(119,157)		(113,741)		(144,233)			5,416				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	5		4,000.00		(57,077)		(54,483)		(76,181)			2,594				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	5		4,030.00		(57,362)		(54,972)		(71,840)			2,390				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	150		3,810.00		(3,194,915)		(3,061,794)		(3,734,403)			133,121				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	175		4,010.00		(2,134,377)		(2,045,445)		(2,702,335)			88,932				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2020	01/29/2021	125		3,700.00		(1,187,429)		(593,714)		(1,286,326)			593,714				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2020	02/05/2021	150		3,800.00		(708,293)		(531,220)		(807,512)			177,073				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	10		3,800.00		(218,220)		(209,127)		(254,437)			9,092				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	10		4,060.00		(104,520)		(100,165)		(135,569)			4,355				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	5		3,800.00		(109,107)		(104,561)		(127,218)			4,546				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	5		4,060.00		(52,257)		(50,080)		(67,785)			2,177				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	01/08/2021	150		3,775.00		(384,416)		(192,208)		(409,762)			192,208				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	175		3,840.00		(3,576,377)		(3,427,361)		(4,130,634)			149,016				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	175		4,020.00		(2,166,402)		(2,076,135)		(2,685,604)			90,267				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	10		3,800.00		(225,510)		(216,113)		(257,519)			9,396				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	10		4,080.00		(102,640)		(98,363)		(131,412)			4,277				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2020	01/08/2021	15		3,725.00		(62,222)		(31,111)		(83,440)			31,111				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	5		4,080.00		(51,317)		(49,179)		(65,706)			2,138				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2020	01/15/2021	100		3,750.00		(442,814)		(221,407)		(541,407)			221,407				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2020	02/12/2021	150		3,800.00		(817,379)		(613,035)		(965,215)			204,345				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	125		3,850.00		(2,666,179)		(2,555,088)		(2,916,424)			111,091				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	125		4,010.00		(1,710,304)		(1,639,041)		(1,997,496)			71,263				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	5		3,840.00		(109,352)		(104,796)		(119,257)			4,556				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	10		4,070.00		(113,620)		(108,886)		(137,183)			4,734				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	5		3,840.00		(109,352)		(104,796)		(119,257)			4,556				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	5		4,070.00		(56,807)		(54,440)		(68,591)			2,367				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/31/2020	02/19/2021	125		3,800.00		(850,519)		(815,080)		(895,709)			35,438				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2020	01/15/2021	10		3,750.00		(46,360)		(23,180)		(54,141)			23,180				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2020	01/15/2021	10		3,750.00		(46,360)		(23,180)		(54,141)			23,180				
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2020	12/17/2021	7		30.00		(5,301)		(4,888)		(5,950)			413				
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2020	12/17/2021	11		30.00		(8,250)		(7,627)		(9,350)			623				
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/17/2021	1		30.00		(757)		(702)		(850)			55				
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2020	12/17/2021	13		30.00		(9,750)		(9,181)		(11,050)			569				
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI-	12/11/2020	12/17/2021	17		30.00		(12,752)		(12,072)		(14,450)			680				
PSTH 12/17/21 C30	INDEX LIAB	EX5	Equity/Index	CITI-	12/14/2020	12/17/2021	1		30.00		(750)		(716)		(850)			34				
PSTH 12/17/21 C35	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2020	12/17/2021	4		35.00		(2,400)		(2,296)		(2,980)			104				
PSTH 12/17/21 C40	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2020	12/17/2021	82		40.00		(41,000)		(39,232)		(51,660)			1,768				
0649999999 - Written Options - Hedging Other - Call Options and Warrants											(318,049,018)		(174,647,992)	XXX	(847,281,723)			143,401,026			XXX	XXX
Written Options - Hedging Other - Put Options																						
Written Options - Hedging Other - Caps																						
Written Options - Hedging Other - Floors																						
Written Options - Hedging Other - Collars																						
Written Options - Hedging Other - Other																						
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other											(318,049,018)		(174,647,992)	XXX	(847,281,723)			143,401,026			XXX	XXX
Written Options - Replications - Call Options and Warrants																						
Written Options - Replications - Put Options																						
Written Options - Replications - Caps																						
Written Options - Replications - Floors																						
Written Options - Replications - Collars																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Written Options - Replications - Other																						
Written Options - Income Generation - Call Options																						
Written Options - Income Generation - Put Options																						
Written Options - Income Generation - Caps																						
Written Options - Income Generation - Floors																						
Written Options - Income Generation - Collars																						
Written Options - Income Generation - Other																						
Written Options - Other - Call Options and Warrants																						
Written Options - Other - Put Options																						
Written Options - Other - Caps																						
Written Options - Other - Floors																						
Written Options - Other - Collars																						
Written Options - Other - Other																						
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants											(318,049,018)		(174,647,992)	XXX	(847,281,723)			143,401,026			XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options											(318,049,018)		(174,647,992)	XXX	(847,281,723)			143,401,026			XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
Swaps - Hedging Other - Interest Rate																						
Swaps - Hedging Other - Credit Default																						
Swaps - Hedging Other - Foreign Exchange																						
Swaps - Hedging Other - Total Return																						
Swaps - Hedging Other - Other																						
Swaps - Replication - Interest Rate																						
Swaps - Replication - Credit Default																						
Swaps - Replication - Foreign Exchange																						
Swaps - Replication - Total Return																						
Swaps - Replication - Other																						
Swaps - Income Generation - Interest Rate																						
Swaps - Income Generation - Credit Default																						
Swaps - Income Generation - Foreign Exchange																						
Swaps - Income Generation - Total Return																						
Swaps - Income Generation - Other																						
Swaps - Other - Interest Rate																						
Swaps - Other - Credit Default																						
Swaps - Other - Foreign Exchange																						
Swaps - Other - Total Return																						
Swaps - Other - Other																						
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
Forwards - Hedging Effective																						
Forwards - Hedging Other																						
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	12/10/2020	01/15/2021		2,256,000					(19,194)		(19,194)		(19,194)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	12/10/2020	01/15/2021		63,000					(536)		(536)		(536)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	12/10/2020	01/15/2021		63,000					(536)		(536)		(536)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	UBS-	11/19/2020	02/23/2021		7,462,000					(269,571)		(269,571)		(269,571)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	UBS-	11/19/2020	02/23/2021		1,929,000					(69,687)		(69,687)		(69,687)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	12/09/2020	04/26/2021		339,000					(4,171)		(4,171)		(4,171)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	UBS-	10/22/2020	04/26/2021		5,297,000					(188,429)		(188,429)		(188,429)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	UBS-	10/22/2020	04/26/2021		2,181,000					(77,584)		(77,584)		(77,584)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	12/09/2020	04/26/2021		139,000					(1,710)		(1,710)		(1,710)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	UBS-	10/22/2020	04/26/2021		2,493,000					(88,683)		(88,683)		(88,683)					
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	GS-	12/09/2020	04/26/2021		159,000					(1,956)		(1,956)		(1,956)					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2020	01/15/2021		14,547,000					(556,531)		(556,531)		(556,531)					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2020	01/15/2021		11,552,000					(441,950)		(441,950)		(441,950)					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	MS-	12/30/2020	01/15/2021		482,000					2,315		2,315		2,315					
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2020	01/15/2021		866,000					(33,131)		(33,131)		(33,131)					
1439999999 - Forwards - Hedging Other													(1,751,355)	XXX	(1,751,355)		(1,751,355)				XXX	XXX
Forwards - Replication																						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Forwards - Income Generation																						
Forwards - Other																						
1479999999 - Forwards - Subtotal - Forwards													(1,751,355)	XXX	(1,751,355)		(1,751,355)				XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
1509999999 SSAP No. 108 Adjustments - 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										9,780,715	456,036,233	2,363,109	242,620,797	XXX	713,896,852	2,735,024	(1,751,355)	(225,184,809)			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										9,780,715	456,036,233	2,363,109	242,620,797	XXX	713,896,852	2,735,024	(1,751,355)	(225,184,809)			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 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation 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 (Amortiz-ation)/ 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)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Purchased Options - Hedging Other - Call Options and Warrants																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/08/2019	01/03/2020	01/03/2020	EXERCISE	325		2,475.00	8,190,468		24,695,100						(341,270)	24,695,100			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2019	01/03/2020	01/03/2020	EXERCISE	250		3,050.00	2,823,363		4,621,225						(705,841)	4,621,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	01/03/2020	01/03/2020	EXERCISE	150		3,000.00	2,275,570		3,522,725						(1,137,785)	3,522,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/08/2019	01/03/2020	01/03/2020	EXERCISE	15		2,475.00	378,026		1,139,760						(15,751)	1,139,760			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2019	01/03/2020	01/03/2020	EXERCISE	25		3,050.00	230,066		462,100						(115,033)	462,100			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2019	01/03/2020	01/03/2020	EXERCISE	5		3,075.00	53,257		79,920						(26,629)	79,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2019	01/03/2020	01/03/2020	EXERCISE	10		3,050.00	92,029		184,840						(46,015)	184,840			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2019	01/10/2020	01/10/2020	EXERCISE	275		2,575.00	5,610,397		18,984,600						(233,767)	18,984,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/02/2019	01/10/2020	01/10/2020	EXERCISE	250		3,050.00	2,585,363		5,383,725						(1,292,682)	5,383,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2019	01/10/2020	01/10/2020	EXERCISE	150		3,100.00	1,995,370		2,480,225						(997,685)	2,480,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2019	01/10/2020	01/10/2020	EXERCISE	15		2,575.00	306,026		1,035,510						(12,751)	1,035,510			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2019	01/10/2020	01/10/2020	EXERCISE	25		3,075.00	280,366		475,850						(140,183)	475,850			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2019	01/10/2020	01/10/2020	EXERCISE	10		2,545.00	223,019		720,340						(9,292)	720,340			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/13/2019	01/10/2020	01/10/2020	EXERCISE	15		3,075.00	168,222		285,510						(84,111)	285,510			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2019	01/17/2020	01/16/2020	EXERCISE	50		2,650.00	893,076		3,287,573						(37,212)	3,287,573			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2019	01/17/2020	01/16/2020	EXERCISE	100		2,750.00	1,575,048		5,574,852						(71,593)	5,574,852			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2019	01/17/2020	01/16/2020	EXERCISE	100		2,800.00	1,616,148		5,074,652						(73,461)	5,074,652			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2019	01/17/2020	01/17/2020	EXERCISE	325		2,615.00	6,386,718		23,225,125						(266,113)	23,225,125			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/03/2019	01/17/2020	01/17/2020	EXERCISE	250		3,000.00	3,091,363		8,240,475						(1,545,682)	8,240,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2019	01/17/2020	01/17/2020	EXERCISE	150		3,100.00	2,061,220		3,444,275						(1,030,610)	3,444,275			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2019	01/17/2020	01/17/2020	EXERCISE	10		2,615.00	196,519		714,610						(8,188)	714,610			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/19/2019	01/17/2020	01/17/2020	EXERCISE	30		3,100.00	364,038		688,835						(182,019)	688,835			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/19/2019	01/17/2020	01/17/2020	EXERCISE	15		3,100.00	182,022		344,415						(91,011)	344,415			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2019	01/24/2020	01/24/2020	EXERCISE	275		2,645.00	5,115,397		17,887,900						(213,142)	17,887,900			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2019	01/24/2020	01/24/2020	EXERCISE	250		3,125.00	3,337,613		4,261,725						(1,668,807)	4,261,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2019	01/24/2020	01/24/2020	EXERCISE	15		3,645.00	279,026		975,690						(11,626)	975,690			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/02/2020	01/24/2020	01/24/2020	EXERCISE	30		3,100.00		461,418	586,385						(461,418)	586,385			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2019	01/24/2020	01/24/2020	EXERCISE	10		2,625.00	198,019		670,460						(8,251)	670,460			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/02/2020	01/24/2020	01/24/2020	EXERCISE	10		3,100.00		153,809	195,460						(153,809)	195,460			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/03/2020	02/07/2020	01/30/2020	EXERCISE	250		3,100.00		3,927,863	3,843,137						(3,927,863)	3,843,137			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2019	01/31/2020	01/31/2020	EXERCISE	300		2,675.00	6,264,433		16,515,575						(284,747)	16,515,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/02/2020	01/31/2020	01/31/2020	EXERCISE	250		3,100.00		3,898,863	3,137,975						(3,898,863)	3,137,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/09/2020	02/14/2020	01/31/2020	EXERCISE	250		3,150.00		3,506,613	2,879,637						(3,506,613)	2,879,637			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2019	01/31/2020	01/31/2020	EXERCISE	15		2,675.00	313,226		825,765						(14,238)	825,765			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/09/2020	01/31/2020	01/31/2020	EXERCISE	25		3,175.00		276,441	126,275						(276,441)	126,275			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/09/2020	01/31/2020	01/31/2020	EXERCISE	15		3,175.00		165,867	75,765						(165,867)	75,765			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2019	02/07/2020	02/07/2020	EXERCISE	325		2,715.00	6,305,469		19,913,050						(788,184)	19,913,050			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/30/2020	02/07/2020	02/07/2020	EXERCISE	250		3,200.00		1,731,363	3,192,725						(1,731,363)	3,192,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2019	02/07/2020	02/07/2020	EXERCISE	15		2,715.00	291,026		919,050						(36,378)	919,050			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2020	02/07/2020	02/07/2020	EXERCISE	30		3,175.00		424,968	458,105						(424,968)	458,105			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2019	02/07/2020	02/07/2020	EXERCISE	5		2,700.00	101,782		313,850						(12,723)	313,850			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/16/2020	02/07/2020	02/07/2020	EXERCISE	15		3,175.00		212,487	229,050						(212,487)	229,050			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/19/2019	02/14/2020	02/14/2020	EXERCISE	300		2,735.00	6,090,433		19,354,775						(761,304)	19,354,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	02/14/2020	02/14/2020	EXERCISE	250		3,225.00		1,467,863	3,878,975						(1,467,863)	3,878,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/19/2019	02/14/2020	02/14/2020	EXERCISE	15		2,735.00	304,526		967,725						(38,066)	967,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2020	02/14/2020	02/14/2020	EXERCISE	30		3,200.00		414,978	540,455						(414,978)	540,455			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2020	02/14/2020	02/14/2020	EXERCISE	10		3,200.00		138,329	180,150						(138,329)	180,150			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2019	02/21/2020	02/21/2020	EXERCISE	300		2,780.00	5,430,433		16,732,475						(678,804)	16,732,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/13/2020	02/21/2020	02/21/2020	EXERCISE	250		3,175.00		3,196,613	4,068,725						(3,196,613)	4,068,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2020	02/28/2020	02/21/2020	EXERCISE	250		3,175.00		4,125,863	3,997,387						(4,125,863)	3,997,387			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2020	03/06/2020	02/21/2020	EXERCISE	250		3,175.00		4,243,361	4,177,137						(4,243,361)	4,177,137			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2020	02/28/2020	02/24/2020	EXERCISE	250		3,275.00		1,764,363	247,482						(1,764,363)	247,482			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2019	02/21/2020	02/21/2020	EXERCISE	20		2,780.00	362,034		1,115,480						(45,254)	1,115,480			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	02/21/2020	02/21/2020	EXERCISE	20		3,175.00		210,314	325,480						(210,314)	325,480			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2019	02/21/2020	02/21/2020	EXERCISE	5		2,760.00	96,832		288,870						(12,104)	288,870			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	02/21/2020	02/21/2020	EXERCISE	10		3,175.00		105,159	162,740						(105,159)	162,740			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/05/2019	02/28/2020	02/28/2020	EXERCISE	375		2,790.00	6,488,041		6,158,225						(884,733)	6,158,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2020	02/28/2020	02/28/2020	EXPIRATION	150		3,200.00		876,162							(876,162)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2019	03/06/2020	02/27/2020	EXERCISE	30		2,770.00	570,048		908,772						(118,760)	908,772			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/19/2019	03/13/2020	02/27/2020	EXERCISE	20		2,795.00	404,034		571,506						(84,174)	571,506			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/06/2020	02/28/2020	02/28/2020	EXPIRATION	30		3,225.00		385,008							(385,008)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/05/2019	02/28/2020	02/28/2020	EXERCISE	15		2,790.00	259,526		246,315						(35,390)	246,315			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2019	03/06/2020	02/28/2020	EXERCISE	5		2,785.00	90,012		144,568						(18,753)	144,568			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/06/2020	02/28/2020	02/28/2020	EXPIRATION	15		3,225.00		192,507							(192,507)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2019	03/06/2020	03/06/2020	EXERCISE	325		2,770.00	6,175,469		6,577,000						(1,286,556)	6,577,000			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2020	03/06/2020	03/06/2020	EXPIRATION	250		3,175.00		4,243,361							(4,243,361)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/21/2020	03/06/2020	03/06/2020	EXPIRATION	250		3,275.00		2,061,613							(2,061,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/13/2020	03/06/2020	03/06/2020	EXPIRATION	30		3,250.00		420,828							(420,828)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/06/2020	03/06/2020	EXPIRATION	30		3,125.00		317,838							(317,838)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/13/2020	03/06/2020	03/06/2020	EXPIRATION	15		3,250.00		210,417							(210,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/06/2020	03/06/2020	EXPIRATION	15		3,125.00		158,922							(158,922)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/19/2019	03/13/2020	03/13/2020	EXPIRATION	375		2,795.00	7,575,541								(1,578,238)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2020	03/13/2020	03/13/2020	EXPIRATION	300		3,200.00		3,898,185							(3,898,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2020	03/13/2020	03/13/2020	EXPIRATION	250		3,175.00		3,551,613							(3,551,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/20/2020	03/13/2020	03/13/2020	EXPIRATION	20		3,275.00		210,940							(210,940)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2020	03/13/2020	03/13/2020	EXPIRATION	30		3,200.00		251,988							(251,988)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/13/2020	03/13/2020	EXPIRATION	30		3,125.00		343,578							(343,578)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/20/2020	03/13/2020	03/13/2020	EXPIRATION	10		3,275.00		105,473							(105,473)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2020	03/13/2020	03/13/2020	EXPIRATION	15		3,200.00		125,997							(125,997)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/13/2020	03/13/2020	EXPIRATION	15		3,125.00		171,792							(171,792)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2019	03/20/2020	03/20/2020	EXPIRATION	325		2,840.00	5,037,969								(1,049,577)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	03/20/2020	03/20/2020	EXPIRATION	250		3,200.00		2,706,363							(2,706,363)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2020	03/20/2020	03/20/2020	EXPIRATION	250		3,175.00		3,736,863							(3,736,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2019	03/20/2020	03/20/2020	EXPIRATION	20		2,840.00	310,034								(64,590)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	03/20/2020	03/20/2020	EXPIRATION	20		3,175.00		252,960							(252,960)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2019	03/20/2020	03/20/2020	EXPIRATION	5		2,830.00	80,512								(16,773)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	03/20/2020	03/20/2020	EXPIRATION	10		3,175.00		126,483							(126,483)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/02/2019	03/27/2020	03/27/2020	EXPIRATION	400		2,810.00	8,360,579								(1,900,131)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	03/27/2020	03/27/2020	EXPIRATION	400		3,200.00		4,218,579							(4,218,579)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2020	03/27/2020	03/27/2020	EXPIRATION	250		3,150.00		5,107,113							(5,107,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/02/2019	03/27/2020	03/27/2020	EXPIRATION	40		2,810.00	836,062								(190,014)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	03/27/2020	03/27/2020	EXPIRATION	30		3,200.00		300,738							(300,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	03/27/2020	03/27/2020	EXPIRATION	15		3,200.00		150,372							(150,372)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/18/2020	04/03/2020	03/30/2020	EXPIRATION	250		2,350.00		4,894,463	6,170,077						(4,894,463)	6,170,077			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/18/2020	04/09/2020	03/30/2020	EXPIRATION	250		2,325.00		5,694,923	7,284,722						(5,694,923)	7,284,722			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2019	04/03/2020	04/03/2020	EXPIRATION	175		2,870.00	3,167,756								(818,337)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/13/2020	04/03/2020	04/03/2020	EXPIRATION	250		3,200.00		5,084,709							(5,084,709)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2020	04/03/2020	04/03/2020	EXPIRATION	250		3,250.00		3,785,613							(3,785,613)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	04/17/2020	04/03/2020	EXERCISE	250		2,820.00		499,733	103,577						(499,733)	103,577			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2019	04/09/2020	04/09/2020	EXPIRATION	200		2,890.00	3,720,292								(1,085,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/27/2020	04/09/2020	04/09/2020	EXPIRATION	250		2,975.00		4,546,863							(4,546,863)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2020	04/09/2020	04/09/2020	EXPIRATION	100		2,900.00		23,648							(23,648)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2019	04/03/2020	04/03/2020	EXPIRATION	15		2,870.00	271,527								(70,144)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2019	04/09/2020	04/09/2020	EXPIRATION	15		2,890.00	279,027								(81,383)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2019	04/03/2020	04/03/2020	EXPIRATION	5		2,855.00	95,292								(27,794)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2019	04/17/2020	04/17/2020	EXPIRATION	175		2,905.00	3,386,506								(987,731)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/25/2020	04/17/2020	04/17/2020	EXERCISE	250		2,600.00		3,119,963	6,863,975						(3,119,963)	6,863,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2020	04/17/2020	04/17/2020	EXPIRATION	200		2,900.00		560,292							(560,292)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2020	04/17/2020	04/17/2020	EXPIRATION	100		2,900.00		198,148							(198,148)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2020	05/15/2020	04/21/2020	EXERCISE	150		2,800.00		1,056,080	1,296,310						(1,056,080)	1,296,310			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2019	04/17/2020	04/17/2020	EXPIRATION	15		2,905.00	290,277								(84,664)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2020	04/17/2020	04/17/2020	EXPIRATION	30		2,900.00		74,908							(74,908)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2019	04/17/2020	04/17/2020	EXPIRATION	5		2,900.00	98,262								(28,660)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	04/24/2020	04/22/2020	EXERCISE	250		2,900.00		462,233	65,122						(462,233)	65,122			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	05/01/2020	04/22/2020	EXERCISE	100		2,900.00		256,007	194,384						(256,007)	194,384			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/03/2019	04/24/2020	04/24/2020	EXPIRATION	175		2,920.00	3,358,506								(979,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	04/28/2020	EXERCISE	50		2,930.00	768,572		60,420						(288,215)	60,420			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2019	04/24/2020	04/24/2020	EXPIRATION	15		2,920.00	287,877								(83,964)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	05/01/2020	04/29/2020	EXERCISE	50		2,900.00		128,004	262,191						(128,004)	262,191			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	04/30/2020	EXERCISE	100		2,930.00	1,537,145		125,719						(576,429)	125,719			

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	05/01/2020	EXPIRATION	200		2,930.00	3,074,290								(1,152,859)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	05/01/2020	05/01/2020	EXPIRATION	100		2,900.00		256,007							(256,007)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/17/2020	05/08/2020	05/04/2020	EXERCISE	50		2,900.00		315,426	41,418						(315,426)	41,418			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/17/2020	05/08/2020	05/06/2020	EXERCISE	50		2,900.00		315,426	59,938						(315,426)	59,938			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/17/2020	05/08/2020	05/07/2020	EXERCISE	100		2,900.00		630,851	149,341						(630,851)	149,341			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/17/2020	05/08/2020	05/08/2020	EXERCISE	50		2,900.00		315,426	77,938						(315,426)	77,938			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/08/2020	EXERCISE	100		2,895.00	1,162,609		276,649						(581,304)	276,649			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/08/2020	EXERCISE	50		2,895.00	1,550,145		69,968						(290,652)	69,968			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/08/2020	EXERCISE	75		2,895.00	1,162,609		145,259						(435,978)	145,259			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/08/2020	EXERCISE	75		2,895.00	1,162,609		260,975						(435,978)	260,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/11/2020	EXERCISE	50		2,860.00	902,572		434,468						(338,465)	434,468			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/12/2020	EXERCISE	100		2,860.00	1,805,145		780,565						(676,929)	780,565			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	05/01/2020	EXPIRATION	20		2,930.00	307,434								(115,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/17/2020	05/08/2020	05/07/2020	EXERCISE	20		2,900.00		127,033	21,764						(127,033)	21,764			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/08/2020	EXERCISE	30		2,895.00	465,048		42,069						(174,393)	42,069			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/17/2020	05/08/2020	05/08/2020	EXPIRATION	10		2,900.00		63,517	29,790						(63,517)	29,790			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	05/01/2020	EXPIRATION	5		2,930.00	76,862								(28,823)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/14/2020	EXERCISE	50		2,860.00	902,572		55,868						(338,465)	55,868			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	05/15/2020	05/14/2020	EXERCISE	100		2,850.00		526,898	114,841						(526,898)	114,841			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/15/2020	EXERCISE	50		2,860.00	902,572		16,918						(338,465)	16,918			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/15/2020	EXERCISE	125		2,860.00	2,256,431		46,225						(846,162)	46,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2019	05/22/2020	05/19/2020	EXERCISE	50		2,840.00	857,823		601,151						(321,683)	601,151			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/22/2020	05/22/2020	05/19/2020	EXERCISE	100		2,850.00		830,717	1,111,741						(830,717)	1,111,741			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/15/2020	EXERCISE	25		2,860.00	451,291		9,225						(169,234)	9,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2020	05/15/2020	05/15/2020	EXPIRATION	80		2,950.00		329,325							(329,325)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/15/2020	EXPIRATION	5		2,870.00	87,262								(32,723)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2020	05/15/2020	05/15/2020	EXPIRATION	40		2,950.00		164,665							(164,665)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/24/2019	05/22/2020	05/22/2020	EXERCISE	250		2,840.00	4,289,113		2,886,225						(1,608,417)	2,886,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2019	05/22/2020	05/22/2020	EXERCISE	25		2,840.00	428,916		288,600						(160,843)	288,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/15/2020	05/22/2020	05/22/2020	EXERCISE	25		2,850.00		112,631	263,600						(112,631)	263,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/15/2020	05/22/2020	05/22/2020	EXERCISE	5		2,850.00		22,530	52,720						(22,530)	52,720			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2019	05/29/2020	05/29/2020	EXERCISE	275		2,795.00	4,806,299		6,856,000						(1,966,213)	6,856,000			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2020	05/29/2020	05/29/2020	EXERCISE	150		2,800.00		1,178,560	3,664,625						(1,178,560)	3,664,625			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2019	05/29/2020	05/29/2020	EXERCISE	10		2,795.00	174,779		249,300						(71,501)	249,300			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/15/2020	05/29/2020	05/29/2020	EXERCISE	20		2,800.00		186,012	488,600						(186,012)	488,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2020	05/29/2020	05/29/2020	EXERCISE	10		2,950.00		40,423	94,300						(40,423)	94,300			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2019	05/29/2020	05/29/2020	EXERCISE	5		2,815.00	81,762		114,650						(33,448)	114,650			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/15/2020	05/29/2020	05/29/2020	EXERCISE	5		2,800.00		46,507	122,150						(46,507)	122,150			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2020	05/29/2020	05/29/2020	EXERCISE	10		2,950.00		40,423	94,300						(40,423)	94,300			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/11/2019	06/05/2020	06/05/2020	EXERCISE	350		2,810.00	7,945,507		13,437,525						(3,641,691)	13,437,525			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2020	06/05/2020	06/05/2020	EXERCISE	50		2,850.00		369,682	1,719,625						(369,682)	1,719,625			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/12/2020	EXERCISE	350		2,885.00	6,825,507		5,470,825						(3,128,357)	5,470,825			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/11/2019	06/05/2020	06/05/2020	EXERCISE	20		2,810.00	454,034		767,840						(208,099)	767,840			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/15/2020	06/05/2020	06/05/2020	EXERCISE	10		2,800.00		106,820	393,920						(106,820)	393,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2020	06/05/2020	06/05/2020	EXERCISE	10		2,950.00		56,625	243,920						(56,625)	243,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/12/2020	EXERCISE	20		2,885.00	390,034		312,600						(178,765)	312,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2020	06/05/2020	06/05/2020	EXERCISE	10		2,950.00		56,625	243,920						(56,625)	243,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/12/2020	EXERCISE	5		2,825.00	117,962		108,150						(54,066)	108,150			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2019	06/19/2020	06/19/2020	EXERCISE	375		2,925.00	6,731,793		6,477,725						(3,085,405)	6,477,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2019	06/19/2020	06/19/2020	EXERCISE	15		2,925.00	269,277		259,095						(123,418)	259,095			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2019	06/26/2020	06/26/2020	EXERCISE	450		2,930.00	8,663,150		3,557,225						(4,331,575)	3,557,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2019	06/26/2020	06/26/2020	EXERCISE	20		2,930.00	385,034		158,080						(192,517)	158,080			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2019	06/26/2020	06/26/2020	EXERCISE	5		2,930.00	96,262		39,520						(48,131)	39,520			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/09/2019	07/02/2020	07/02/2020	EXERCISE	300		2,980.00	5,100,435		4,500,275						(2,762,736)	4,500,275			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2019	07/10/2020	07/10/2020	EXERCISE	300		2,990.00	5,550,435		5,851,175						(3,006,486)	5,851,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/23/2019	07/13/2020	07/13/2020	EXERCISE	200		3,000.00	3,560,290		4,369,686						(1,928,490)	4,369,686			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/23/2019	07/17/2020	07/17/2020	EXERCISE	150		3,000.00	2,670,217		3,370,938						(1,446,368)	3,370,938			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/06/2020	07/17/2020	07/17/2020	EXERCISE	150		3,000.00		438,538	3,370,938						(438,538)	3,370,938			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2020	07/17/2020	07/17/2020	EXERCISE	150		2,950.00		1,443,298	4,120,925						(1,443,298)	4,120,925			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/09/2019	07/02/2020	07/02/2020	EXERCISE	5		2,980.00	85,012		75,000						(46,048)	75,000			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2019	07/10/2020	07/10/2020	EXERCISE	15		2,990.00	277,527		292,545						(150,327)	292,545			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/23/2019	07/17/2020	07/17/2020	EXERCISE	15		3,000.00	267,027		337,080						(144,639)	337,080			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2019	07/10/2020	07/10/2020	EXERCISE	5		2,985.00	94,012		100,015						(50,923)	100,015			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/30/2019	07/24/2020	07/24/2020	EXERCISE	300		3,000.00	5,550,435		6,468,875						(3,006,486)	6,468,875			

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/30/2019	07/24/2020	07/24/2020	EXERCISE	15		3,000.00	277,527		323,430						(150,327)	323,430			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/30/2019	07/24/2020	07/24/2020	EXERCISE	5		3,000.00	92,512		107,810						(50,111)	107,810			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/06/2019	07/31/2020	07/31/2020	EXERCISE	375		2,985.00	4,641,167		10,729,475						(2,742,508)	10,729,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/15/2020	07/31/2020	07/31/2020	EXERCISE	100		3,000.00		822,154	2,711,175						(822,154)	2,711,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2020	07/31/2020	07/31/2020	EXERCISE	50		2,900.00		838,730	1,855,575						(838,730)	1,855,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/06/2019	07/31/2020	07/31/2020	EXERCISE	20		2,985.00	247,534		572,220						(146,270)	572,220			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2019	08/07/2020	08/07/2020	EXERCISE	325		2,910.00	6,386,721		14,341,575						(3,991,700)	14,341,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2019	08/14/2020	08/14/2020	EXERCISE	350		2,875.00	7,525,507		17,424,725						(4,703,442)	17,424,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2019	08/07/2020	08/07/2020	EXERCISE	20		2,910.00	393,034		882,540						(245,646)	882,540			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2019	08/14/2020	08/14/2020	EXERCISE	20		2,875.00	430,034		995,680						(268,771)	995,680			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2019	08/07/2020	08/07/2020	EXERCISE	5		2,950.00	86,162		200,635						(53,851)	200,635			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2019	08/14/2020	08/14/2020	EXERCISE	5		2,875.00	107,512		248,920						(67,195)	248,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/27/2019	08/21/2020	08/21/2020	EXERCISE	325		2,915.00	5,622,971		15,670,175						(3,514,357)	15,670,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/27/2019	08/21/2020	08/21/2020	EXERCISE	10		2,915.00	173,019		482,150						(108,137)	482,150			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2019	08/28/2020	08/28/2020	EXERCISE	325		2,895.00	6,630,471		19,922,800						(4,520,776)	19,922,800			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2019	08/28/2020	08/28/2020	EXERCISE	15		2,895.00	306,027		919,500						(208,654)	919,500			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2019	08/28/2020	08/28/2020	EXERCISE	5		2,905.00	99,012		301,500						(67,508)	301,500			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/10/2019	09/04/2020	09/04/2020	EXERCISE	325		2,945.00	6,760,471		15,663,675						(4,788,667)	15,663,675			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/17/2019	09/11/2020	09/11/2020	EXERCISE	300		2,995.00	5,985,435		10,379,075						(4,239,683)	10,379,075			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/10/2019	09/04/2020	09/04/2020	EXERCISE	15		2,945.00	312,027		722,925						(221,019)	722,925			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/17/2019	09/11/2020	09/11/2020	EXERCISE	15		2,995.00	299,277		518,940						(211,988)	518,940			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/17/2019	09/11/2020	09/11/2020	EXERCISE	5		2,975.00	106,102		182,980						(75,156)	182,980			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2019	09/18/2020	09/18/2020	EXERCISE	325		3,005.00	5,704,221		10,220,250						(4,040,490)	10,220,250			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2019	09/18/2020	09/18/2020	EXERCISE	15		3,005.00	263,277		471,690						(186,488)	471,690			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2019	09/18/2020	09/18/2020	EXERCISE	10		3,005.00	175,519		314,460						(124,326)	314,460			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/08/2020	10/16/2020	09/22/2020	EXERCISE	30		3,000.00		343,548	889,629						(343,548)	889,629			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2020	11/20/2020	09/23/2020	EXERCISE	30		3,000.00		451,490	907,869						(451,490)	907,869			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2020	01/15/2021	09/24/2020	EXERCISE	30		3,000.00		621,750	1,100,925						(621,750)	1,100,925			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/01/2019	09/25/2020	09/25/2020	EXERCISE	325		2,980.00	5,752,971		10,349,925						(4,445,478)	10,349,925			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/01/2019	09/25/2020	09/25/2020	EXERCISE	15		2,980.00	265,527		477,675						(205,180)	477,675			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	10/02/2020	10/02/2020	EXERCISE	325		2,930.00	6,196,596		13,599,275						(4,905,638)	13,599,275			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2019	10/09/2020	10/09/2020	EXERCISE	275		2,930.00	6,418,899		15,046,050						(5,081,629)	15,046,050			

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	10/02/2020	10/02/2020	EXERCISE	15		2,930.00	286,002		627,645						(226,418)	627,645			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2019	10/09/2020	10/09/2020	EXERCISE	10		2,930.00	233,419		547,120						(184,790)	547,120			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	10/02/2020	10/02/2020	EXERCISE	5		2,950.00	89,482		199,215						(70,840)	199,215			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2019	10/09/2020	10/09/2020	EXERCISE	5		2,930.00	116,712		273,560						(92,397)	273,560			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/22/2019	10/16/2020	10/16/2020	EXERCISE	350		2,990.00	7,070,507		17,283,325						(5,597,485)	17,283,325			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2019	10/23/2020	10/23/2020	EXERCISE	350		3,005.00	7,410,357		16,113,625						(5,866,532)	16,113,625			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/22/2019	10/16/2020	10/16/2020	EXERCISE	15		2,990.00	303,027		740,700						(239,896)	740,700			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2019	10/23/2020	10/23/2020	EXERCISE	15		3,005.00	317,592		690,570						(251,427)	690,570			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2019	10/23/2020	10/23/2020	EXERCISE	5		2,995.00	109,087		235,190						(86,361)	235,190			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/05/2019	10/30/2020	10/30/2020	EXERCISE	325		3,035.00	7,036,396		7,636,175						(6,076,887)	7,636,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2020	10/30/2020	10/30/2020	EXERCISE	50		3,000.00		812,116	1,349,775						(812,116)	1,349,775			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/05/2019	10/30/2020	10/30/2020	EXERCISE	10		3,035.00	216,509		234,950						(186,985)	234,950			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2020	11/06/2020	11/02/2020	EXERCISE	150		3,450.00		137,575	119,765						(137,575)	119,765			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/12/2019	11/06/2020	11/06/2020	EXERCISE	300		3,080.00	6,295,635		12,883,175						(5,508,681)	12,883,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/19/2019	11/13/2020	11/13/2020	EXERCISE	325		3,095.00	6,873,246		15,929,850						(6,014,090)	15,929,850			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/12/2019	11/06/2020	11/06/2020	EXERCISE	10		3,080.00	209,859		429,430						(183,627)	429,430			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/19/2019	11/13/2020	11/13/2020	EXERCISE	15		3,095.00	317,232		735,210						(277,578)	735,210			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/12/2019	11/06/2020	11/06/2020	EXERCISE	5		3,060.00	111,262		224,715						(97,354)	224,715			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/26/2019	11/20/2020	11/20/2020	EXERCISE	325		3,110.00	6,869,021		14,545,025						(6,010,393)	14,545,025			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/26/2019	11/20/2020	11/20/2020	EXERCISE	15		3,110.00	317,037		671,295						(277,407)	671,295			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/26/2019	11/20/2020	11/20/2020	EXERCISE	5		3,105.00	107,397		226,265						(93,973)	226,265			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2020	11/20/2020	11/20/2020	EXERCISE	15		3,000.00		225,747	925,472						(225,747)	925,472			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/03/2019	11/27/2020	11/27/2020	EXERCISE	275		3,140.00	4,740,024		13,704,600						(4,524,569)	13,704,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/03/2019	11/27/2020	11/27/2020	EXERCISE	10		3,140.00	172,369		498,340						(164,534)	498,340			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	12/04/2020	12/04/2020	EXERCISE	325		3,115.00	6,925,896		18,983,875						(6,637,317)	18,983,875			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/17/2019	12/11/2020	12/11/2020	EXERCISE	350		3,150.00	7,718,707		17,971,075						(7,303,723)	17,971,075			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	12/04/2020	12/04/2020	EXERCISE	15		3,115.00	319,662		876,165						(306,342)	876,165			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/17/2019	12/11/2020	12/11/2020	EXERCISE	10		3,150.00	220,539		513,450						(211,350)	513,450			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	12/04/2020	12/04/2020	EXERCISE	5		3,130.00	101,822		284,555						(97,580)	284,555			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/23/2019	12/18/2020	12/18/2020	EXERCISE	350		3,195.00	7,546,857		18,004,325						(7,232,404)	18,004,325			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2020	12/18/2020	12/18/2020	EXERCISE	100		3,100.00		1,495,159	6,262,475						(1,495,159)	6,262,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	12/18/2020	12/18/2020	EXERCISE	50		3,200.00		977,582	2,631,225						(977,582)	2,631,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/23/2019	12/18/2020	12/18/2020	EXERCISE	10		3,195.00	215,629		514,400						(206,645)	514,400			

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/23/2019	12/18/2020	12/18/2020	EXERCISE	5		3,165.00	117,637		272,200						(112,736)	272,200			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2019	12/24/2020	12/24/2020	EXERCISE	250		3,230.00	4,931,613		11,826,475						(4,726,130)	11,826,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2020	12/31/2020	12/31/2020	EXERCISE	300		3,240.00		5,853,435	15,482,075						(5,853,435)	15,482,075			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/25/2020	12/31/2020	12/31/2020	EXERCISE	125		3,350.00		3,754,821	5,075,850						(3,754,821)	5,075,850			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2019	12/24/2020	12/24/2020	EXERCISE	10		3,230.00	197,269		473,050						(189,050)	473,050			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2020	12/31/2020	12/31/2020	EXERCISE	10		3,240.00		195,119	516,060						(195,119)	516,060			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2020	12/31/2020	12/31/2020	EXERCISE	5		3,240.00		97,562	258,030						(97,562)	258,030			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/02/2019	01/02/2020	01/02/2020	EXPIRATION	1,594		2,510.03	36,400								(196)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/02/2019	01/02/2020	01/02/2020	EXERCISE	2,191		2,510.03	91,850		209,770						(494)	209,770			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/09/2019	01/09/2020	01/09/2020	EXERCISE	2,321		2,584.96	58,800		228,174						(1,423)	228,174			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2019	01/09/2020	01/09/2020	EXERCISE	5,223		2,584.96	224,100		1,010,983						(5,422)	1,010,983			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/02/2019	01/02/2020	01/02/2020	EXPIRATION	279		2,510.03	6,440								(35)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/02/2019	01/02/2020	01/02/2020	EXERCISE	438		2,510.03	14,300		20,161						(77)	20,161			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2019	01/09/2020	01/09/2020	EXERCISE	967		2,584.96	31,000		135,073						(750)	135,073			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2019	01/09/2020	01/09/2020	EXERCISE	580		2,584.96	21,600		98,287						(523)	98,287			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/02/2019	01/02/2020	01/02/2020	EXPIRATION	956		2,510.03	22,080								(119)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/09/2019	01/09/2020	01/09/2020	EXERCISE	928		2,584.96	23,520		91,270						(569)	91,270			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/16/2019	01/16/2020	01/16/2020	EXERCISE	2,676		2,616.10	86,100		279,802						(3,703)	279,802			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/16/2019	01/16/2020	01/16/2020	EXERCISE	2,867		2,616.10	146,250		569,790						(6,290)	569,790			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/16/2019	01/16/2020	01/16/2020	EXERCISE	382		2,616.10	12,300		39,972						(529)	39,972			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/16/2019	01/16/2020	01/16/2020	EXERCISE	650		2,616.10	27,710		101,952						(1,192)	101,952			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/16/2019	01/16/2020	01/16/2020	EXERCISE	764		2,616.10	21,400		63,943						(920)	63,943			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2019	01/23/2020	01/23/2020	EXERCISE	947		2,638.70	30,000		11,151						(1,855)	11,151			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2019	01/23/2020	01/23/2020	EXERCISE	1,516		2,638.70	81,200		193,841						(5,020)	193,841			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2019	01/23/2020	01/23/2020	EXERCISE	379		2,638.70	12,000		4,460						(742)	4,460			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2019	01/23/2020	01/23/2020	EXERCISE	568		2,638.70	23,400		36,690						(1,447)	36,690			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/23/2019	01/23/2020	01/23/2020	EXPIRATION	568		2,638.70	15,900								(983)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2019	02/06/2020	02/06/2020	EXERCISE	6,406		2,731.61	222,250		408,868						(22,490)	408,868			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/06/2019	02/06/2020	02/06/2020	EXERCISE	8,237		2,731.61	465,750		1,455,370						(47,129)	1,455,370			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2019	02/06/2020	02/06/2020	EXERCISE	1,464		2,731.61	48,400		75,456						(4,898)	75,456			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/06/2019	02/06/2020	02/06/2020	EXERCISE	1,830		2,731.61	96,000		288,415						(9,714)	288,415			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/06/2019	02/06/2020	02/06/2020	EXERCISE	1,830		2,731.61	55,500		71,820						(5,616)	71,820			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/13/2019	02/13/2020	02/13/2020	EXERCISE	3,088		2,753.03	114,750		248,875						(14,002)	248,875			

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2019	02/13/2020	02/13/2020	EXERCISE	3,269		2,753.03	194,400		668,515						(23,721)	668,515			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2019	02/13/2020	02/13/2020	EXERCISE	545		2,753.03	17,100		23,669						(2,087)	23,669			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/13/2019	02/13/2020	02/13/2020	EXERCISE	908		2,753.03	48,000		151,948						(5,857)	151,948			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/13/2019	02/13/2020	02/13/2020	EXERCISE	545		2,753.03	16,800		23,669						(2,050)	23,669			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/20/2019	02/20/2020	02/20/2020	EXERCISE	2,693		2,784.70	104,250		373,190						(14,893)	373,190			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/20/2019	02/20/2020	02/20/2020	EXERCISE	3,411		2,784.70	218,500		826,991						(31,214)	826,991			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	02/20/2019	02/20/2020	02/20/2020	EXERCISE	539		2,784.70	17,400		56,638						(2,486)	56,638			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	02/20/2019	02/20/2020	02/20/2020	EXERCISE	1,077		2,784.70	58,800		225,155						(8,400)	225,155			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/20/2019	02/20/2020	02/20/2020	EXERCISE	539		2,784.70	17,250		56,638						(2,464)	56,638			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2019	02/27/2020	02/27/2020	EXPIRATION	3,223		2,792.38	129,600								(21,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2019	02/27/2020	02/27/2020	EXPIRATION	3,402		2,792.38	221,350								(36,892)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2019	02/27/2020	02/27/2020	EXPIRATION	716		2,792.38	27,000								(4,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/27/2019	02/27/2020	02/27/2020	EXPIRATION	895		2,792.38	54,250								(9,042)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/27/2019	02/27/2020	02/27/2020	EXPIRATION	358		2,792.38	11,900								(1,983)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2019	03/06/2020	03/06/2020	EXPIRATION	3,247		2,771.45	138,600								(25,335)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2019	03/06/2020	03/06/2020	EXPIRATION	3,789		2,771.45	258,300								(47,216)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/06/2019	03/06/2020	03/06/2020	EXPIRATION	541		2,771.45	19,050								(3,482)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/06/2019	03/06/2020	03/06/2020	EXPIRATION	902		2,771.45	50,000								(9,140)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/06/2019	03/06/2020	03/06/2020	EXPIRATION	180		2,771.45	5,950								(1,088)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2019	03/13/2020	03/13/2020	EXPIRATION	3,202		2,810.92	130,500								(26,310)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2019	03/13/2020	03/13/2020	EXPIRATION	3,558		2,810.92	229,000								(46,169)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2019	03/13/2020	03/13/2020	EXPIRATION	534		2,810.92	18,000								(3,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2019	03/13/2020	03/13/2020	EXPIRATION	1,245		2,810.92	71,400								(14,395)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2019	03/13/2020	03/13/2020	EXPIRATION	178		2,810.92	7,250								(1,462)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/13/2019	03/13/2020	03/13/2020	EXPIRATION	178		2,810.92	8,100								(1,633)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/20/2019	03/20/2020	03/20/2020	EXPIRATION	2,656		2,824.23	100,500								(22,153)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2019	03/20/2020	03/20/2020	EXPIRATION	4,426		2,824.23	273,750								(60,343)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2019	03/20/2020	03/20/2020	EXPIRATION	708		2,824.23	30,400								(6,701)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	03/20/2019	03/20/2020	03/20/2020	EXPIRATION	1,416		2,824.23	84,800								(18,692)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2019	03/20/2020	03/20/2020	EXPIRATION	178		2,824.23	7,500								(1,653)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/20/2019	03/20/2020	03/20/2020	EXPIRATION	531		2,824.23	26,250								(5,786)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/27/2019	03/27/2020	03/27/2020	EXPIRATION	2,495		2,805.37	91,000								(21,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2019	03/27/2020	03/27/2020	EXPIRATION	4,278		2,805.37	264,000								(63,161)				

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2019	03/27/2020	03/27/2020	EXPIRATION	713		2,805.37	31,400								(7,512)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/27/2019	03/27/2020	03/27/2020	EXPIRATION	1,069		2,805.37	60,600								(14,498)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2019	03/27/2020	03/27/2020	EXPIRATION	178		2,805.37	5,950								(1,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/27/2019	03/27/2020	03/27/2020	EXPIRATION	356		2,805.37	17,800								(4,259)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2019	04/03/2020	04/03/2020	EXPIRATION	2,436		2,873.40	96,600								(24,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/03/2020	04/03/2020	EXPIRATION	3,654		2,873.40	235,200								(60,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2019	04/10/2020	04/10/2020	EXPIRATION	2,770		2,888.21	111,200								(30,889)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	04/10/2019	04/10/2020	04/10/2020	EXPIRATION	3,116		2,888.21	201,600								(56,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2019	04/17/2020	04/17/2020	EXPIRATION	3,103		2,900.45	117,900								(35,043)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2019	04/17/2020	04/17/2020	EXPIRATION	3,793		2,900.45	242,000								(71,928)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2019	04/03/2020	04/03/2020	EXPIRATION	696		2,873.40	31,000								(8,008)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/03/2019	04/03/2020	04/03/2020	EXPIRATION	1,218		2,873.40	74,550								(19,259)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2019	04/10/2020	04/10/2020	EXPIRATION	692		2,888.21	29,600								(8,222)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2019	04/10/2020	04/10/2020	EXPIRATION	1,212		2,888.21	73,150								(20,319)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2019	04/17/2020	04/17/2020	EXPIRATION	1,034		2,900.45	50,100								(14,891)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2019	04/17/2020	04/17/2020	EXPIRATION	1,379		2,900.45	80,800								(24,016)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2019	04/03/2020	04/03/2020	EXPIRATION	174		2,873.40	6,100								(1,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/03/2019	04/03/2020	04/03/2020	EXPIRATION	174		2,873.40	10,500								(2,713)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2019	04/10/2020	04/10/2020	EXPIRATION	346		2,888.21	12,300								(3,417)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/10/2019	04/10/2020	04/10/2020	EXPIRATION	346		2,888.21	21,800								(6,056)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2019	04/17/2020	04/17/2020	EXPIRATION	345		2,900.45	12,400								(3,686)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2019	04/17/2020	04/17/2020	EXPIRATION	517		2,900.45	32,850								(9,764)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/24/2020	04/24/2020	EXPIRATION	2,221		2,927.25	87,100								(27,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/24/2020	04/24/2020	EXPIRATION	3,075		2,927.25	191,700								(60,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/24/2020	04/24/2020	EXPIRATION	342		2,927.25	12,500								(3,958)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/24/2020	04/24/2020	EXPIRATION	1,708		2,927.25	98,500								(31,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/24/2020	04/24/2020	EXPIRATION	342		2,927.25	12,600								(3,990)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/24/2020	04/24/2020	EXPIRATION	342		2,927.25	21,400								(6,777)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2019	05/01/2020	05/01/2020	EXPIRATION	2,736		2,923.73	112,800								(37,903)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/01/2019	05/01/2020	05/01/2020	EXPIRATION	2,736		2,923.73	174,400								(58,602)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2019	05/08/2020	05/08/2020	EXPIRATION	2,778		2,879.42	100,800								(35,768)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	05/08/2019	05/08/2020	05/08/2020	EXPIRATION	3,647		2,879.42	219,450								(77,869)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	05/01/2019	05/01/2020	05/01/2020	EXPIRATION	1,026		2,923.73	50,700								(17,036)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	05/01/2019	05/01/2020	05/01/2020	EXPIRATION	1,368		2,923.73	80,800								(27,151)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2019	05/08/2020	05/08/2020	EXPIRATION	868		2,879.42	40,250								(14,282)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2019	05/08/2020	05/08/2020	EXPIRATION	868		2,879.42	49,000								(17,387)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2019	05/01/2020	05/01/2020	EXPIRATION	342		2,923.73	12,300								(4,133)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/01/2019	05/01/2020	05/01/2020	EXPIRATION	171		2,923.73	10,650								(3,579)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2019	05/08/2020	05/08/2020	EXPIRATION	347		2,879.42	11,800								(4,187)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/08/2019	05/08/2020	05/08/2020	EXPIRATION	347		2,879.42	16,100								(5,713)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2019	05/15/2020	05/15/2020	EXPIRATION	2,631		2,850.96	90,000								(33,629)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/15/2019	05/15/2020	05/15/2020	EXPIRATION	3,683		2,850.96	204,750								(76,506)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2019	05/22/2020	05/22/2020	EXPIRATION	2,801		2,856.27	99,200								(38,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2019	05/22/2020	05/22/2020	EXPIRATION	2,856		2,856.27	226,800								(89,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2019	05/15/2020	05/15/2020	EXPIRATION	351		2,850.96	11,200								(4,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2019	05/15/2020	05/15/2020	EXPIRATION	1,929		2,850.96	99,000								(36,992)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2019	05/22/2020	05/22/2020	EXPIRATION	350		2,856.27	11,500								(4,513)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2019	05/22/2020	05/22/2020	EXPIRATION	1,926		2,856.27	95,700								(37,560)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2019	05/15/2020	05/15/2020	EXPIRATION	351		2,850.96	11,200								(4,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/15/2019	05/15/2020	05/15/2020	EXPIRATION	175		2,850.96	7,850								(2,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2019	05/22/2020	05/22/2020	EXPIRATION	525		2,856.27	17,250								(6,770)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/22/2019	05/22/2020	05/22/2020	EXPIRATION	175		2,856.27	7,900								(3,101)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	6,192		2,826.15	192,500								(82,882)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	6,369		2,826.15	340,200								(146,475)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2019	06/12/2020	06/12/2020	EXPIRATION	2,778		2,879.84	91,200								(41,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2019	06/12/2020	06/12/2020	EXPIRATION	2,778		2,879.84	152,000								(68,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	1,592		2,826.15	50,400								(21,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	2,654		2,826.15	117,750								(50,698)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2019	06/12/2020	06/12/2020	EXPIRATION	521		2,879.84	18,300								(8,235)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2019	06/12/2020	06/12/2020	EXPIRATION	1,042		2,879.84	47,700								(21,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	708		2,826.15	20,600								(8,869)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	531		2,826.15	21,300								(9,171)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2019	06/12/2020	06/12/2020	EXPIRATION	174		2,879.84	5,400								(2,430)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/12/2019	06/12/2020	06/12/2020	EXPIRATION	347		2,879.84	13,700								(6,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/19/2019	06/19/2020	06/19/2020	EXPIRATION	2,392		2,926.46	81,200								(38,119)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/19/2019	06/19/2020	06/19/2020	EXPIRATION	3,246		2,926.46	193,800								(90,978)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/19/2019	06/19/2020	06/19/2020	EXPIRATION	683		2,926.46	22,800								(10,703)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/19/2019	06/19/2020	06/19/2020	EXPIRATION	1,196		2,926.46	52,500								(24,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/19/2019	06/19/2020	06/19/2020	EXPIRATION	171		2,926.46	5,400								(2,535)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/19/2019	06/19/2020	06/19/2020	EXPIRATION	513		2,926.46	20,850								(9,788)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/26/2019	06/26/2020	06/26/2020	EXPIRATION	2,574		2,913.78	79,500								(38,867)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/26/2019	06/26/2020	06/26/2020	EXPIRATION	3,432		2,913.78	176,000								(86,044)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2019	06/26/2020	06/26/2020	EXPIRATION	686		2,913.78	21,400								(10,462)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2019	06/26/2020	06/26/2020	EXPIRATION	858		2,913.78	36,250								(17,722)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2019	06/26/2020	06/26/2020	EXPIRATION	172		2,913.78	5,350								(2,616)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/26/2019	06/26/2020	06/26/2020	EXPIRATION	343		2,913.78	14,000								(6,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/03/2019	07/03/2020	07/03/2020	EXPIRATION	2,670		2,995.82	99,200								(50,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/03/2019	07/03/2020	07/03/2020	EXPIRATION	3,171		2,995.82	203,300								(103,290)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/10/2019	07/10/2020	07/10/2020	EXPIRATION	2,005		2,993.07	75,000								(39,516)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/10/2019	07/10/2020	07/10/2020	EXPIRATION	2,506		2,993.07	162,750								(85,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2019	07/17/2020	07/17/2020	EXPIRATION	2,513		2,984.42	99,750								(54,433)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2019	07/17/2020	07/17/2020	EXPIRATION	2,513		2,984.42	171,000								(93,315)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2019	07/24/2020	07/24/2020	EXPIRATION	2,484		3,019.56	99,750								(56,310)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/24/2019	07/24/2020	07/24/2020	EXPIRATION	2,815		3,019.56	182,750								(103,165)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/03/2019	07/03/2020	07/03/2020	EXPIRATION	668		2,995.82	24,800								(12,600)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/03/2019	07/03/2020	07/03/2020	EXPIRATION	668		2,995.82	33,200								(16,868)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/10/2020	07/10/2020	EXPIRATION	668		2,993.07	26,800								(14,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/10/2020	07/10/2020	EXPIRATION	668		2,993.07	35,200								(18,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2019	07/17/2020	07/17/2020	EXPIRATION	503		2,984.42	20,100								(10,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2019	07/17/2020	07/17/2020	EXPIRATION	838		2,984.42	43,000								(23,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/24/2019	07/24/2019	EXPIRATION	662		3,019.56	26,800								(15,129)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/24/2019	07/24/2019	EXPIRATION	828		3,019.56	45,750								(25,827)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/03/2019	07/03/2020	07/03/2020	EXPIRATION	167		2,995.82	5,850								(2,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/03/2019	07/03/2020	07/03/2020	EXPIRATION	167		2,995.82	22,200								(11,279)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/10/2020	07/10/2020	EXPIRATION	167		2,993.07	5,900								(3,109)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/10/2020	07/10/2020	EXPIRATION	501		2,993.07	25,200								(13,277)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2019	07/17/2020	07/17/2020	EXPIRATION	335		2,984.42	11,900								(6,494)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2019	07/17/2020	07/17/2020	EXPIRATION	335		2,984.42	16,500								(9,004)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/24/2019	07/24/2020	07/24/2020	EXPIRATION	166		3,019.56	6,000								(3,387)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/24/2019	07/24/2020	07/24/2020	EXPIRATION	497		3,019.56	24,750								(13,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/07/2019	08/07/2020	08/07/2020	EXPIRATION	5,028		2,883.98	155,150								(93,424)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/07/2020	08/07/2020	EXPIRATION	5,721		2,883.98	320,100								(192,748)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2020	08/14/2020	08/14/2020	EXPIRATION	2,380		2,840.60	73,500								(45,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2020	08/14/2020	08/14/2020	EXPIRATION	2,721		2,840.60	154,400								(95,877)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/07/2020	08/07/2020	EXPIRATION	520		2,883.98	15,150								(9,123)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/07/2020	08/07/2020	EXPIRATION	1,734		2,883.98	75,000								(45,161)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2019	08/14/2020	08/14/2020	EXPIRATION	352		2,840.60	10,100								(6,272)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/14/2019	08/14/2020	08/14/2020	EXPIRATION	1,408		2,840.60	56,400								(35,023)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/07/2020	08/07/2020	EXPIRATION	347		2,883.98	10,100								(6,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/07/2020	08/07/2020	EXPIRATION	1,214		2,883.98	49,700								(29,927)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2019	08/14/2020	08/14/2020	EXPIRATION	352		2,840.60	9,800								(6,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/14/2019	08/14/2020	08/14/2020	EXPIRATION	528		2,840.60	21,300								(13,227)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2019	08/21/2020	08/21/2020	EXPIRATION	2,907		2,924.43	93,500								(59,820)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/21/2019	08/21/2020	08/21/2020	EXPIRATION	3,248		2,924.43	199,500								(127,637)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2019	08/28/2020	08/28/2020	EXPIRATION	2,943		2,887.94	86,700								(57,101)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2019	08/28/2020	08/28/2020	EXPIRATION	3,463		2,887.94	188,000								(123,817)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/21/2019	08/21/2020	08/21/2020	EXPIRATION	1,408		2,924.43	16,050								(10,269)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/21/2019	08/21/2020	08/21/2020	EXPIRATION	855		2,924.43	37,500								(23,992)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2019	08/28/2020	08/28/2020	EXPIRATION	519		2,887.94	14,400								(9,484)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2019	08/28/2020	08/28/2020	EXPIRATION	1,385		2,887.94	57,200								(37,672)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/21/2019	08/21/2020	08/21/2020	EXPIRATION	171		2,924.43	5,350								(3,423)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	08/21/2019	08/21/2020	08/21/2020	EXPIRATION	513		2,924.43	20,700								(13,244)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2019	08/28/2020	08/28/2020	EXPIRATION	519		2,887.94	14,400								(9,484)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/28/2019	08/28/2020	08/28/2020	EXPIRATION	346		2,887.94	12,900								(8,496)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2019	09/04/2020	09/04/2020	EXPIRATION	1,362		2,937.78	44,800								(30,364)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/04/2019	09/04/2020	09/04/2020	EXPIRATION	1,532		2,937.78	98,550								(66,795)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/11/2019	09/11/2020	09/11/2020	EXPIRATION	3,332		3,000.93	112,000								(78,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	09/11/2019	09/11/2020	09/11/2020	EXPIRATION	4,165		3,000.93	241,875								(168,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2019	09/04/2020	09/04/2020	EXPIRATION	170		2,937.78	4,900								(3,321)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2019	09/04/2020	09/04/2020	EXPIRATION	511		2,937.78	21,450								(14,538)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/11/2019	09/11/2020	09/11/2020	EXPIRATION	1,000		3,000.93	39,000								(27,192)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/11/2019	09/11/2020	09/11/2020	EXPIRATION	1,166		3,000.93	54,250								(37,824)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2019	09/04/2020	09/04/2020	EXPIRATION	340		2,937.78	9,800								(6,642)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	09/04/2019	09/04/2020	09/04/2020	EXPIRATION	340		2,937.78	13,500								(9,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	09/11/2019	09/11/2020	09/11/2020	EXPIRATION	500		3,000.93	15,675								(10,929)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	09/11/2019	09/11/2020	09/11/2020	EXPIRATION	333		3,000.93	12,850								(8,959)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/18/2019	09/18/2020	09/18/2020	EXPIRATION	3,658		3,006.73	122,100								(87,505)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2019	09/18/2020	09/18/2020	EXPIRATION	4,157		3,006.73	245,000								(175,583)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2019	09/18/2020	09/18/2020	EXPIRATION	166		3,006.73	5,350								(3,834)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/18/2019	09/18/2020	09/18/2020	EXPIRATION	1,497		3,006.73	63,900								(45,795)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/18/2019	09/18/2020	09/18/2020	EXPIRATION	665		3,006.73	20,600								(14,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/18/2019	09/18/2020	09/18/2020	EXPIRATION	333		3,006.73	12,700								(9,102)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/25/2019	09/25/2020	09/25/2020	EXPIRATION	2,345		2,984.87	77,000								(56,681)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2019	09/25/2020	09/25/2020	EXPIRATION	3,350		2,984.87	192,000								(141,333)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2019	09/25/2020	09/25/2020	EXPIRATION	335		2,984.87	10,400								(7,656)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/25/2019	09/25/2020	09/25/2020	EXPIRATION	1,173		2,984.87	48,650								(35,812)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/25/2019	09/25/2020	09/25/2020	EXPIRATION	838		2,984.87	25,750								(18,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/28/2019	09/25/2020	09/25/2020	EXPIRATION	168		2,984.87	6,300								(4,638)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/02/2020	10/02/2020	EXPIRATION	2,597		2,887.61	81,750								(61,752)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/02/2020	10/02/2020	EXPIRATION	2,597		2,887.61	139,500								(105,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2019	10/09/2020	10/09/2020	EXPIRATION	2,398		2,919.40	77,700								(60,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	10/09/2019	10/09/2020	10/09/2020	EXPIRATION	2,740		2,919.40	152,800								(118,297)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	10/16/2019	10/16/2020	10/16/2020	EXPIRATION	2,174		2,989.69	76,700								(60,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/16/2019	10/16/2020	10/16/2020	EXPIRATION	2,509		2,989.69	153,000								(121,331)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/23/2019	10/23/2020	10/23/2020	EXPIRATION	2,496		3,004.52	85,500								(69,411)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/23/2020	10/23/2020	EXPIRATION	2,496		3,004.52	150,750								(122,383)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/02/2020	10/02/2020	EXPIRATION	519		2,887.61	16,350								(12,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/02/2020	10/02/2020	EXPIRATION	866		2,887.61	35,750								(27,005)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2019	10/09/2020	10/09/2020	EXPIRATION	514		2,919.40	14,700								(11,381)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2019	10/09/2020	10/09/2020	EXPIRATION	685		2,919.40	28,400								(21,987)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/16/2019	10/16/2020	10/16/2020	EXPIRATION	1,338		2,989.69	50,400								(39,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/23/2019	10/23/2020	10/23/2020	EXPIRATION	499		3,004.52	15,600								(12,665)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/23/2019	10/23/2020	10/23/2020	EXPIRATION	832		3,004.52	36,750								(29,835)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/02/2019	10/02/2020	10/02/2020	EXPIRATION	1,039		2,887.61	28,500								(21,528)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2019	10/09/2020	10/09/2020	EXPIRATION	514		2,919.40	14,700								(11,381)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2019	10/09/2020	10/09/2020	EXPIRATION	343		2,919.40	11,200								(8,671)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	10/16/2019	10/16/2020	10/16/2020	EXPIRATION	502		2,989.69	15,450								(12,252)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	10/16/2019	10/16/2020	10/16/2020	EXPIRATION	502		2,989.69	17,850								(14,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/23/2019	10/23/2020	10/23/2020	EXPIRATION	333		3,004.52	9,900								(8,037)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/23/2019	10/23/2020	10/23/2020	EXPIRATION	166		3,004.52	5,750								(4,668)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/06/2019	11/06/2020	11/06/2020	EXPIRATION	5,200		3,076.78	185,600								(157,760)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/06/2019	11/06/2020	11/06/2020	EXPIRATION	5,363		3,076.78	343,200								(291,720)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2019	11/13/2020	11/13/2020	EXPIRATION	2,262		3,094.04	87,500								(76,076)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2019	11/13/2020	11/13/2020	EXPIRATION	2,586		3,094.04	167,200								(145,371)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2019	11/20/2020	11/20/2020	EXPIRATION	1,769		3,108.46	68,750								(61,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2019	11/20/2020	11/20/2020	EXPIRATION	3,056		3,108.46	191,900								(170,578)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2019	11/06/2020	11/06/2020	EXPIRATION	975		3,076.78	30,600								(26,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2019	11/06/2020	11/06/2020	EXPIRATION	1,300		3,076.78	62,400								(53,040)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/13/2019	11/13/2020	11/13/2020	EXPIRATION	1,131		3,094.04	43,750								(38,038)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2019	11/20/2020	11/20/2020	EXPIRATION	483		3,108.46	15,450								(13,733)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2019	11/20/2020	11/20/2020	EXPIRATION	804		3,108.46	40,750								(36,222)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/06/2019	11/06/2020	11/06/2020	EXPIRATION	488		3,076.78	15,000								(12,750)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/06/2019	11/06/2020	11/06/2020	EXPIRATION	325		3,076.78	11,600								(9,860)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/13/2019	11/13/2020	11/13/2020	EXPIRATION	162		3,094.04	5,050								(4,391)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/13/2019	11/13/2020	11/13/2020	EXPIRATION	485		3,094.04	17,550								(15,259)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2019	11/20/2020	11/20/2020	EXPIRATION	322		3,108.46	10,300								(9,156)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	11/20/2019	11/20/2020	11/20/2020	EXPIRATION	483		3,108.46	17,700								(15,733)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	11/27/2019	11/27/2020	11/27/2020	EXPIRATION	2,061		3,153.63	89,700								(82,225)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	11/27/2020	11/27/2020	EXPIRATION	2,537		3,153.63	169,600								(155,467)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2019	11/27/2020	11/27/2020	EXPIRATION	476		3,153.63	15,900								(14,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2019	11/27/2020	11/27/2020	EXPIRATION	634		3,153.63	34,200								(31,350)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2019	11/27/2020	11/27/2020	EXPIRATION	476		3,153.63	15,900								(14,575)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/27/2019	11/27/2020	11/27/2020	EXPIRATION	159		3,153.63	6,500								(5,958)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/04/2019	12/04/2020	12/04/2020	EXPIRATION	1,606		3,112.76	61,500								(57,036)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	12/04/2019	12/04/2020	12/04/2020	EXPIRATION	1,928		3,112.76	125,400								(116,298)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2019	12/11/2020	12/11/2020	EXPIRATION	2,546		3,141.63	98,400								(93,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/11/2019	12/11/2020	12/11/2020	EXPIRATION	2,546		3,141.63	168,000								(158,968)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/04/2019	12/04/2020	12/04/2020	EXPIRATION	643		3,112.76	19,600								(18,177)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/04/2019	12/04/2020	12/04/2020	EXPIRATION	643		3,112.76	31,200								(28,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2019	12/11/2020	12/11/2020	EXPIRATION	477		3,141.63	14,850								(14,052)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2019	12/11/2020	12/11/2020	EXPIRATION	477		3,141.63	23,550								(22,284)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/04/2019	12/04/2020	12/04/2020	EXPIRATION	321		3,112.76	9,800								(9,089)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/04/2019	12/04/2020	12/04/2020	EXPIRATION	161		3,112.76	6,150								(5,704)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2019	12/11/2020	12/11/2020	EXPIRATION	477		3,141.63	14,850								(14,052)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/11/2019	12/11/2020	12/11/2020	EXPIRATION	159		3,141.63	5,800								(5,488)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/18/2019	12/18/2020	12/18/2020	EXPIRATION	2,664		3,191.14	112,200								(108,279)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/18/2019	12/18/2020	12/18/2020	EXPIRATION	2,820		3,191.14	179,100								(172,841)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	12/26/2019	12/26/2020	12/26/2020	EXPIRATION	2,315		3,239.91	99,750								(98,409)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	12/26/2019	12/26/2020	12/26/2020	EXPIRATION	2,315		3,239.91	170,400								(168,110)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/18/2019	12/18/2020	12/18/2020	EXPIRATION	313		3,191.14	10,800								(10,423)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/18/2019	12/18/2020	12/18/2020	EXPIRATION	627		3,191.14	32,000								(30,882)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	12/26/2019	12/26/2020	12/26/2020	EXPIRATION	309		3,239.91	11,700								(11,543)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	12/26/2019	12/26/2020	12/26/2020	EXPIRATION	463		3,239.91	28,500								(28,117)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/18/2019	12/18/2020	12/18/2020	EXPIRATION	470		3,191.14	16,200								(15,634)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/18/2019	12/18/2020	12/18/2020	EXPIRATION	313		3,191.14	12,300								(11,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	12/26/2019	12/26/2020	12/26/2020	EXPIRATION	617		3,239.91	21,800								(21,507)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	01/04/2018	01/08/2020	01/03/2020	EXERCISE	2,484		432.78	43,200		93,708						(232)	93,708			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	01/12/2018	01/15/2020	01/10/2020	EXERCISE	5,672		433.07	109,250		223,171						(1,762)	223,171			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	01/18/2018	01/23/2020	01/17/2020	EXERCISE	2,702		436.38	51,040		133,839						(1,235)	133,839			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	01/25/2018	01/29/2020	01/24/2020	EXERCISE	7,681		446.58	149,760		335,837						(5,032)	335,837			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	02/01/2018	02/05/2020	01/31/2020	EXERCISE	9,668		444.35	186,000		428,609						(8,027)	428,609			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	02/08/2018	02/12/2020	02/12/2020	EXERCISE	3,622		417.47	58,380		278,102						(3,128)	278,102			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	02/08/2018	02/05/2020	01/31/2020	EXERCISE	5,174		441.82	42,600		242,470						(2,282)	242,470			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	02/15/2018	02/20/2020	02/14/2020	EXERCISE	4,549		427.69	72,360		353,580						(4,630)	353,580			
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	02/22/2018	02/26/2020	02/21/2020	EXERCISE	13,711		426.14	213,300		1,032,345						(15,871)	1,032,345			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	03/01/2018	03/04/2020	02/28/2020	EXERCISE	4,590		426.69	69,660		109,457						(5,902)	109,457			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	03/01/2018	02/04/2020	01/30/2020	EXERCISE	1,530		430.61	19,980		95,889						(898)	95,889			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	03/08/2018	03/11/2020	03/06/2020	EXERCISE	1,767		428.67	29,050		63,875						(2,744)	63,875			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	03/15/2018	03/18/2020	03/13/2020	EXERCISE	10,813		427.09	193,070		293,923						(20,111)	293,923			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	03/22/2018	03/25/2020	03/20/2020	EXERCISE	8,144		429.84	121,280		98,763						(13,812)	98,763			

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SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	03/29/2018	04/01/2020	03/27/2020	EXERCISE	5,817		432.94	86,250		85,564						(10,661)	85,564			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	04/05/2018	04/08/2020	04/03/2020	EXERCISE	5,542		426.37	100,980		107,351						(13,324)	107,351			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	04/12/2018	04/14/2020	04/14/2020	EXERCISE	5,574		425.9	96,800		149,245						(13,713)	149,245			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	04/19/2018	04/22/2020	04/17/2020	EXERCISE	7,041		434.23	109,760		132,844						(16,616)	132,844			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	04/26/2018	04/29/2020	04/24/2020	EXERCISE	6,826		430.35	107,730		142,741						(17,357)	142,741			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	05/03/2018	05/06/2020	05/01/2020	EXERCISE	9,158		430.44	135,000		187,697						(23,191)	187,697			
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	05/10/2018	05/13/2020	05/08/2020	EXERCISE	7,803		427.49	138,880		192,532						(25,164)	192,532			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	05/17/2018	05/20/2020	05/15/2020	EXERCISE	8,372		425.3	146,520		203,110						(27,927)	203,110			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	05/24/2018	05/28/2020	05/22/2020	EXERCISE	5,792		426.47	107,410		137,452						(21,599)	137,452			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	06/01/2018	06/04/2020	06/01/2020	EXERCISE	3,520		427.21	65,100		93,881						(13,723)	93,881			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	06/07/2018	06/10/2020	06/10/2020	EXERCISE	3,514		432.23	59,500		82,711						(13,038)	82,711			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	06/14/2018	06/17/2020	06/12/2020	EXERCISE	6,502		431.49	118,040		130,994						(27,012)	130,994			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	06/21/2018	06/24/2020	06/19/2020	EXERCISE	7,014		430.35	127,120		161,097						(30,324)	161,097			
SP500L V8	INDEX LIAB	EX5	Equity/Index	SG-	06/28/2018	07/01/2020	06/26/2020	EXERCISE	7,225		433.89	128,470		126,209						(31,893)	126,209			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BOA-	07/06/2018	07/09/2020	07/06/2020	EXERCISE	6,883		436.89	132,440		129,042						(34,164)	129,042			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	07/12/2018	07/15/2020	07/10/2020	EXERCISE	9,779		440.54	185,200		150,559						(49,316)	150,559			
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	07/19/2018	07/22/2020	07/17/2020	EXERCISE	10,747		445.03	186,560		160,456						(51,489)	160,456			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	07/26/2018	07/29/2020	07/24/2020	EXERCISE	9,665		453.17	158,400		67,834						(45,255)	67,834			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	08/02/2018	08/05/2020	07/31/2020	EXERCISE	5,563		453.93	89,240		46,703						(26,239)	46,703			
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	08/09/2018	08/12/2020	08/07/2020	EXERCISE	6,727		457.83	106,400		42,914						(32,317)	42,914			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	08/16/2018	08/19/2020	08/14/2020	EXERCISE	11,441		462.76	177,120		23,242						(55,517)	23,242			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	08/23/2018	08/26/2020	08/21/2020	EXERCISE	3,346		457.77	55,860		22,828						(18,051)	22,828			
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2018	09/02/2020	09/02/2020	EXERCISE	1,585		311.3	19,550		120,433						(6,498)	120,433			
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	08/30/2018	05/28/2020	05/22/2020	EXERCISE	3,558		427.95	104,700		79,152						(24,163)	79,152			
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	08/30/2018	09/02/2020	08/28/2020	EXERCISE	4,743		460.41	82,600		28,125						(27,494)	28,125			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	09/07/2018	09/10/2020	09/10/2020	EXPIRATION	4,722		465.44	77,200								(26,553)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	09/13/2018	09/16/2020	09/16/2020	EXPIRATION	5,376		471.88	87,630								(30,870)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	09/21/2018	09/24/2020	09/24/2020	EXPIRATION	7,025		465.49	128,100								(46,548)				
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	09/27/2018	09/30/2020	09/30/2020	EXERCISE	5,046		456.2	87,360		23,221						(32,471)	23,221			
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	10/05/2018	10/08/2020	10/05/2020	EXERCISE	7,885		458.68	138,600		55,771						(52,862)	55,771			
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/10/2018	10/15/2020	10/09/2020	EXERCISE	1,644		309.83	11,700		123,334						(4,563)	123,334			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CS-	10/11/2018	10/15/2020	10/09/2020	EXERCISE	6,732		442.35	104,490		183,970						(40,809)	183,970			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	10/18/2018	10/21/2020	10/16/2020	EXERCISE	7,896		439.72	145,600		238,936						(58,158)	238,936			

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SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	10/25/2018	10/28/2020	10/23/2020	EXERCISE	6,176		443.62	103,000		151,642						(42,142)	151,642			
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/31/2018	11/04/2020	10/30/2020	EXERCISE	2,626		307.7	21,440		185,228						(8,968)	185,228			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	11/01/2018	11/04/2020	10/30/2020	EXERCISE	9,114		447.77	139,860		80,716						(58,581)	80,716			
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	11/08/2018	11/12/2020	11/06/2020	EXERCISE	3,870		454.77	63,840		49,874						(27,409)	49,874			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	11/15/2018	11/18/2020	11/13/2020	EXERCISE	7,992		452.53	134,640		147,070						(59,009)	147,070			
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	11/21/2018	11/25/2020	11/20/2020	EXERCISE	4,881		449.5	80,200		88,507						(35,877)	88,507			
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	11/29/2018	12/02/2020	11/27/2020	EXERCISE	10,591		454.89	176,880		148,218						(80,956)	148,218			
SP500L V8	INDEX LIAB	EX5	Equity/Index	MS-	12/07/2018	12/10/2020	12/07/2020	EXERCISE	9,204		450.41	158,460		183,448						(74,064)	183,448			
SP500L V8	INDEX LIAB	EX5	Equity/Index	BNP-	12/13/2018	12/16/2020	12/11/2020	EXERCISE	10,398		454.46	163,400		167,834						(77,732)	167,834			
S&P MARC 5% EXCESS - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/19/2018	12/23/2020	12/18/2020	EXERCISE	1,610		307.41	18,550		125,086						(8,992)	125,086			
SP500L V8	INDEX LIAB	EX5	Equity/Index	WF-	12/20/2018	12/23/2020	12/18/2020	EXERCISE	5,762		435.92	92,690		222,934						(44,994)	222,934			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	12/27/2018	01/02/2020	01/02/2020	EXPIRATION	1,200		6,288.30	11,880												
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	12/27/2018	01/02/2020	01/02/2020	EXPIRATION	1,400		6,288.30	13,860												
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/28/2018	01/02/2020	01/02/2020	EXPIRATION	1,300		6,285.26	13,260												
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/28/2018	01/02/2020	01/02/2020	EXPIRATION	1,500		6,285.26	15,300												
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	394		23,673.08	370,760		1,075,180						(4,003)	1,075,180			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	150		23,859.85	127,750		381,043						(1,379)	381,043			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	43		23,603.04	41,900		119,858						(452)	119,858			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	39		23,066.08	16,200		27,905						(175)	27,905			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/07/2020	EXPIRATION	4,800		6,360.86	58,560								(632)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	1,000		6,360.86	16,800		18,639						(181)	18,639			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/07/2020	EXPIRATION	700		6,360.86	7,210								(78)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	664		1,378.95	41,040		111,817						(443)	111,817			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	959		1,416.92	42,120		125,113						(455)	125,113			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	443		1,349.12	11,160		20,400						(120)	20,400			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	21,582		316.96	136,000		910,755						(1,468)	910,755			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	77,317		299.85	421,120		1,960,028						(4,547)	1,960,028			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	1,809		1,694.40	112,200		408,375						(1,211)	408,375			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	1,146		1,735.85	50,160		211,138						(542)	211,138			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	422		1,719.27	21,140		84,788						(228)	84,788			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2019	01/07/2020	01/02/2020	EXERCISE	302		1,659.58	10,850		21,000						(117)	21,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	3,600		0.99	105,480		190,800						(1,421)	190,800			

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RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	700		1	21,560		41,300						(290)	41,300			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	1,320		2,954.66	105,690		280,800						(1,424)	280,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	375		22,845.02	203,150		408,000						(2,736)	408,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	106		23,298.74	45,840		98,400						(617)	98,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	48		23,843.21	18,370		44,000						(247)	44,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	3,310		1,641.34	146,340		291,600						(1,971)	291,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	858		1,673.98	32,620		70,000						(439)	70,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	552		1,709.87	17,370		40,500						(234)	40,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/03/2019	01/08/2020	01/08/2020	EXPIRATION	4,800		6,147.12	56,640								(763)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/03/2019	01/08/2020	01/08/2020	EXPIRATION	900		6,147.12	15,210								(205)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	992		6,300.80	136,640		280,599						(1,841)	280,599			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	228		6,380.71	32,340		70,000						(436)	70,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	114		6,534.39	18,830		46,198						(254)	46,198			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	3,306		1,332.16	112,640		215,600						(1,517)	215,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	902		1,389.38	29,880		69,600						(402)	69,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	526		1,380.07	12,390		26,600						(167)	26,600			
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	77,496		299.45	412,160		2,028,086						(5,552)	2,028,086			
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2019	01/08/2020	01/03/2020	EXERCISE	11,071		288.75	52,480		248,868						(707)	248,868			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2019	11/05/2020	11/02/2020	EXERCISE	1,770		439.08	18,060		36,502						(8,286)	36,502			
SP500L V8	INDEX LIAB	EX5	Equity/Index	CITI-	01/03/2019	01/06/2021	12/31/2020	EXERCISE	5,309		424.84	89,040		268,136						(44,939)	268,136			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/04/2019	01/08/2020	01/03/2020	EXERCISE	86		25,472.27	38,060		79,200						(512)	79,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	419		24,356.70	341,000		900,029						(10,063)	900,029			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	88		24,213.42	77,910		201,606						(2,299)	201,606			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	63		24,905.92	35,550		100,504						(1,049)	100,504			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	59		23,329.90	25,760		42,000						(760)	42,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	2,289		1,782.37	139,200		331,332						(4,108)	331,332			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	801		1,815.57	36,680		89,366						(1,082)	89,366			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	458		1,829.55	18,400		44,666						(543)	44,666			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	343		1,721.21	10,200		16,200						(301)	16,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	458		1,728.20	18,160		32,000						(536)	32,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	6,400		6,600.69	87,680		318,852						(2,588)	318,852			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	500		6,600.69	13,050		46,328						(385)	46,328			

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	1,112		1,477.65	59,840		83,439						(1,766)	83,439			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	765		1,507.86	31,130		34,264						(919)	34,264			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	556		1,492.04	26,240		33,719						(774)	33,719			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	417		1,405.71	11,040		17,400						(326)	17,400			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	8,227		315.7	60,320		382,377						(1,780)	382,377			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/09/2019	01/14/2020	01/09/2020	EXERCISE	78,950		301.8	430,100		1,937,002						(12,693)	1,937,002			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	1,626		1,268.65	35,699		63,000						(1,149)	63,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	3,100		1	82,460		155,000						(2,654)	155,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	500		1.06	5,800		13,500						(187)	13,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	1,333		3,078.80	100,860		278,800						(3,246)	278,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	260		3,035.74	13,680		29,600						(440)	29,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	396		24,073.92	252,700		503,500						(8,133)	503,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	104		24,457.95	58,750		125,000						(1,891)	125,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	62		25,322.02	20,400		49,500						(657)	49,500			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	2,668		1,773.72	122,200		239,700						(3,933)	239,700			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	1,306		1,821.28	49,910		110,400						(1,606)	110,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	6,400		6,620.94	87,680		341,995						(2,822)	341,995			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	891		6,667.28	160,480		312,700						(5,165)	312,700			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	332		6,826.19	53,900		114,400						(1,735)	114,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	2,560		1,468.55	94,720		192,400						(3,049)	192,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	899		1,494.57	23,270		49,400						(749)	49,400			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	78,414		302.55	428,230		1,879,290						(13,783)	1,879,290			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/10/2019	01/15/2020	01/10/2020	EXERCISE	11,642		291.45	58,480		246,477						(1,882)	246,477			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	376		25,030.20	207,480		591,766						(10,543)	591,766			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	54		24,134.53	53,820		132,638						(2,735)	132,638			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	41		24,061.91	17,100		32,000						(869)	32,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	1,746		1,855.81	60,140		135,210						(3,056)	135,210			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	732		1,889.55	17,160		32,003						(872)	32,003			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	450		1,843.38	17,840		40,497						(906)	40,497			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	394		1,767.02	12,740		23,102						(647)	23,102			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	5,800		6,668.56	80,620		306,350						(4,096)	306,350			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	1,000		6,668.56	18,300		72,819						(930)	72,819			

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	600		6,668.56	6,000		19,691						(305)	19,691			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	894		1,537.61	27,560		17,601						(1,400)	17,601			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	550		1,549.25	14,880		4,431						(756)	4,431			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	619		1,556.52	15,300		486						(777)	486			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	344		1,435.78	9,650		17,000						(490)	17,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	412		1,445.96	10,020		18,000						(509)	18,000			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	14,211		319.19	84,600		635,878						(4,299)	635,878			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/16/2019	01/22/2020	01/16/2020	EXERCISE	61,149		301.8	374,110		1,794,005						(19,009)	1,794,005			
HSI	INDEX LIAB	EX5	Equity/Index	GS-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	22		26,167.00	10,620		21,000						(568)	21,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	2,900		0.99	100,920		197,200						(5,397)	197,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	1,108		3,050.93	79,560		210,800						(4,255)	210,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	456		3,050.93	26,040		64,400						(1,393)	64,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	406		24,443.21	202,950		386,100						(10,853)	386,100			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	98		25,149.94	43,440		96,000						(2,323)	96,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	45		25,418.01	22,770		56,100						(1,218)	56,100			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	3,013		1,785.03	142,020		270,000						(7,595)	270,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	670		1,871.05	24,600		60,000						(1,316)	60,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	725		1,910.48	21,320		58,500						(1,140)	58,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	5,700		6,718.45	79,230		334,446						(4,237)	334,446			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	1,100		6,718.45	20,020		86,542						(1,071)	86,542			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	774		6,617.67	113,880		197,601						(6,090)	197,601			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	164		7,047.65	29,370		68,201						(1,571)	68,201			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	179		7,081.24	22,320		50,399						(1,194)	50,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	2,726		1,458.44	98,800		180,000						(5,284)	180,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	886		1,521.53	27,170		59,800						(1,453)	59,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/17/2019	01/23/2020	01/17/2020	EXERCISE	886		1,539.14	25,090		58,500						(1,342)	58,500			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/17/2019	01/23/2020	01/23/2020	EXERCISE	61,045		302.31	375,900		1,835,173						(20,103)	1,835,173			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/17/2019	01/23/2020	01/23/2020	EXERCISE	9,549		292.64	42,560		234,476						(2,276)	234,476			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	464		25,362.03	275,880		610,918						(18,468)	610,918			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	118		26,025.58	40,600		77,109						(2,718)	77,109			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	61		26,566.24	12,600		6,884						(843)	6,884			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	57		24,723.07	23,380		47,600						(1,565)	47,600			

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	2,351		1,867.03	79,800		166,557						(5,342)	166,557			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	840		1,911.70	16,800		21,985						(1,125)	21,985			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	560		1,917.06	10,500		11,656						(703)	11,656			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	280		1,791.99	9,500		20,000						(636)	20,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	6,100		6,658.76	88,450		55,803						(5,921)	55,803			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	1,100		6,658.76	16,720		15,013						(1,119)	15,013			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2019	01/28/2020	01/28/2020	EXPIRATION	600		6,658.76	6,300								(422)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	1,031		1,524.05	36,900		37,954						(2,470)	37,954			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2019	01/28/2020	01/28/2020	EXPIRATION	894		1,572.04	18,200								(1,218)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	344		1,462.98	9,450		19,000						(633)	19,000			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	80,233		304.44	455,480		2,425,584						(30,490)	2,425,584			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2019	01/28/2020	01/23/2020	EXERCISE	15,851		318.59	91,000		759,074						(6,092)	759,074			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	1,558		1,295.25	26,800		56,010						(1,866)	56,010			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	3,200		0.99	108,480		204,800						(7,552)	204,800			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	600		1.01	15,900		31,800						(1,107)	31,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CS-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	1,471		3,113.80	115,000		326,602						(8,006)	326,602			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	395		24,725.11	225,040		426,800						(15,666)	426,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	126		25,535.36	77,190		186,000						(5,374)	186,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	29		25,707.24	14,350		35,000						(999)	35,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	3,335		1,806.42	163,200		318,000						(11,361)	318,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/24/2019	01/29/2020	01/29/2020	EXERCISE	667		1,892.78	17,400		42,000						(1,211)	42,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	445		1,871.19	17,840		42,400						(1,242)	42,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	6,100		6,702.54	90,890		59,682						(6,327)	59,682			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	1,100		6,702.54	17,270		16,262						(1,202)	16,262			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	1,134		6,702.54	226,480		425,597						(15,766)	425,597			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	194		6,984.05	28,210		61,100						(1,964)	61,100			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	164		6,917.02	22,000		45,099						(1,532)	45,099			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	2,322		1,477.58	104,040		207,400						(7,243)	207,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	478		1,537.62	11,480		25,900						(799)	25,900			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/24/2019	01/29/2020	01/24/2020	EXERCISE	341		1,533.23	9,650		22,000						(672)	22,000			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/24/2019	01/29/2020	01/29/2020	EXERCISE	80,249		304.37	448,400		2,402,435						(31,215)	2,402,435			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/24/2019	01/29/2020	01/29/2020	EXERCISE	14,962		292.9	71,720		403,819						(4,993)	403,819			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	620		25,915.39	325,500		523,457						(27,881)	523,457			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	140		25,940.40	72,100		114,700						(6,176)	114,700			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2019	02/04/2020	02/04/2020	EXPIRATION	68		26,765.90	17,510								(1,500)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	56		24,864.77	35,420		70,000						(3,034)	70,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	48		24,414.50	18,960		28,800						(1,624)	28,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	40		24,664.65	23,300		41,000						(1,996)	41,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	2,353		1,885.68	100,620		133,841						(8,619)	133,841			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	1,204		1,931.36	31,460		13,477						(2,695)	13,477			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	02/04/2020	EXPIRATION	766		1,975.21	11,340								(971)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	383		1,805.28	13,020		22,400						(1,115)	22,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	328		1,790.66	12,420		20,398						(1,064)	20,398			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	7,300		6,807.90	104,390		199,524						(8,942)	199,524			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	1,600		6,807.90	25,600		58,131						(2,193)	58,131			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	700		6,807.90	7,770		3,382						(666)	3,382			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	02/04/2020	EXPIRATION	1,211		1,583.59	29,880								(2,559)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	02/04/2020	EXPIRATION	1,076		1,601.43	20,960								(1,795)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	02/04/2020	EXPIRATION	807		1,613.33	13,320								(1,141)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	538		1,479.50	14,800		27,197						(1,268)	27,197			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	01/30/2019	02/04/2020	02/04/2020	EXERCISE	20,000		323.19	115,840		918,072						(9,922)	918,072			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2019	02/04/2020	01/30/2020	EXERCISE	71,058		306.17	386,400		2,093,215						(33,097)	2,093,215			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	SG-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	831		1,320.60	15,919		30,799						(1,406)	30,799			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	3,500		0.99	115,150		217,000						(10,171)	217,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	1,678		3,156.27	120,310		339,194						(10,627)	339,194			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	253		3,251.05	15,920		65,602						(1,406)	65,602			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	190		3,181.54	12,180		35,999						(1,076)	35,999			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	412		25,024.66	307,970		607,700						(27,203)	607,700			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	132		25,674.66	85,470		194,700						(7,549)	194,700			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	48		25,799.65	23,760		52,800						(2,099)	52,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	2,833		1,861.08	99,840		192,400						(8,819)	192,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	981		1,908.80	37,260		86,400						(3,291)	86,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	436		1,925.32	11,360		26,400						(1,003)	26,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	7,300		6,906.83	105,120		182,613						(9,285)	182,613			

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	1,500		6,906.83	24,000		51,023						(2,120)	51,023			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	700		6,906.83	7,420		1,761						(655)	1,761			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	927		6,948.28	160,000		300,799						(14,133)	300,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	333		7,100.23	46,690		94,300						(4,124)	94,300			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	87		7,231.46	10,980		24,000						(970)	24,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	2,734		1,517.41	100,860		196,794						(8,909)	196,794			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	1,000		1,557.89	35,700		56,183						(3,153)	56,183			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	467		1,521.91	15,820		30,798						(1,397)	30,798			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	71,151		306.93	398,790		1,903,554						(35,225)	1,903,554			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/31/2019	02/05/2020	01/31/2020	EXERCISE	8,430		298.33	38,000		186,613						(3,356)	186,613			
HSI	INDEX LIAB	EX5	Equity/Index	CS-	01/31/2019	02/05/2020	02/05/2020	EXPIRATION	29		27,858.64	11,600								(1,025)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	15,907		319.33	125,460		775,631						(13,310)	775,631			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	492		26,609.03	166,250		109,637						(17,637)	109,637			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	146		26,710.59	44,770		17,651						(4,750)	17,651			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/06/2019	02/11/2020	02/11/2020	EXPIRATION	63		27,269.18	11,040								(1,171)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	55		25,237.95	23,800		43,400						(2,525)	43,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	2,255		1,942.84	65,940		8,094						(6,995)	8,094			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/11/2020	EXPIRATION	859		1,961.47	19,680								(2,088)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/11/2020	EXPIRATION	537		2,008.04	6,200								(658)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	537		1,857.16	20,200		39,003						(2,143)	39,003			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	7,000		6,997.62	126,700		137,730						(13,441)	137,730			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	2,100		6,997.62	36,330		31,869						(3,854)	31,869			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2019	02/11/2020	02/11/2020	EXPIRATION	500		6,997.62	5,850								(621)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/11/2020	EXPIRATION	1,383		1,596.95	37,170								(3,943)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/11/2020	EXPIRATION	791		1,630.35	13,320								(1,413)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/11/2020	EXPIRATION	395		1,674.37	3,240								(344)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	395		1,530.16	7,800		14,621						(827)	14,621			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	329		1,489.17	10,750		18,500						(1,140)	18,500			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	02/06/2019	02/11/2020	02/06/2020	EXERCISE	112,326		308.05	614,560		3,199,818						(65,198)	3,199,818			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	3,200		1	101,440		198,400						(11,062)	198,400			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	1,000		1.01	33,300		74,000						(3,631)	74,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	1,746		3,157.06	126,500		373,997						(13,795)	373,997			

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	190		3,232.67	9,300		31,800						(1,014)	31,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	7,000		6,904.98	121,800		348,514						(13,282)	348,514			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	2,100		6,904.98	35,070		96,154						(3,824)	96,154			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	409		25,647.75	270,890		587,098						(29,540)	587,098			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	127		26,352.49	52,480		128,000						(5,723)	128,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	40		26,453.17	18,600		47,997						(2,028)	47,997			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	3,775		1,874.79	168,700		335,998						(18,397)	335,998			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	1,025		1,935.99	38,950		96,900						(4,247)	96,900			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	539		1,895.19	29,900		68,000						(3,261)	68,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	1,057		7,008.55	173,010		335,800						(18,867)	335,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	203		7,063.79	34,580		70,000						(3,771)	70,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	116		7,201.89	20,240		45,600						(2,207)	45,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	3,387		1,535.73	117,810		239,684						(12,847)	239,684			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	996		1,543.26	29,400		60,000						(3,206)	60,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	930		1,562.83	29,540		65,800						(3,221)	65,800			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	112,526		308.42	609,700		3,115,057						(66,487)	3,115,057			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	02/07/2019	02/12/2020	02/07/2020	EXERCISE	9,405		297.11	45,080		219,421						(4,916)	219,421			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	9,352		324.97	51,000		421,749						(6,588)	421,749			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	380		26,718.26	131,920		73,728						(17,042)	73,728			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	121		26,845.97	37,200		8,064						(4,806)	8,064			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/19/2020	EXPIRATION	67		27,688.90	8,500								(1,098)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	39		25,364.46	21,100		41,000						(2,726)	41,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	43		25,415.55	21,560		41,800						(2,785)	41,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	20		24,828.05	13,250		22,000						(1,712)	22,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/19/2020	EXPIRATION	2,694		1,970.90	78,540								(10,146)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/19/2020	EXPIRATION	951		2,006.87	17,280								(2,232)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/19/2020	EXPIRATION	634		2,042.84	6,600								(853)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	317		1,880.02	9,600		16,800						(1,240)	16,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	264		1,897.06	8,250		14,114						(1,066)	14,114			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	370		1,861.09	16,100		28,000						(2,080)	28,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	6,800		7,015.87	106,080		359,371						(13,704)	359,371			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	1,800		7,015.87	29,520		103,228						(3,813)	103,228			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	500		7,015.87	5,600		12,924						(723)	12,924			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2019	02/19/2020	02/19/2020	EXPIRATION	648		1,643.23	12,900								(1,666)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2019	02/19/2020	02/19/2020	EXPIRATION	843		1,654.03	14,300								(1,847)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2019	02/19/2020	02/19/2020	EXPIRATION	583		1,692.60	5,310								(686)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	389		1,535.22	11,160		13,609						(1,442)	13,609			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	324		1,510.54	13,150		19,341						(1,699)	19,341			
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	02/13/2019	02/19/2020	02/13/2020	EXERCISE	85,592		309.56	483,840		2,555,173						(62,503)	2,555,173			
HSI	INDEX LIAB	EX5	Equity/Index	CS-	02/14/2019	02/20/2020	02/20/2020	EXPIRATION	53		28,147.72	21,750								(2,874)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	1,754		1,303.58	35,651		68,994						(4,711)	68,994			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	3,900		1	94,770		171,561						(12,522)	171,561			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	500		0.99	8,900		14,497						(1,176)	14,497			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	1,194		3,195.39	82,460		243,200						(10,896)	243,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	381		25,617.46	216,310		417,102						(28,582)	417,102			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	106		25,999.05	68,040		148,494						(8,990)	148,494			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	24		25,871.85	19,020		42,608						(2,513)	42,608			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	2,907		1,903.00	124,850		231,000						(16,497)	231,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	952		1,942.73	41,040		88,200						(5,423)	88,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	264		1,942.73	11,600		25,000						(1,533)	25,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	6,700		7,022.41	106,530		196,406						(14,076)	196,406			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	1,900		7,022.41	31,730		63,297						(4,193)	63,297			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	797		7,078.59	110,880		201,601						(14,651)	201,601			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	271		7,261.18	45,980		96,899						(6,075)	96,899			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	71		6,994.32	19,600		37,000						(2,590)	37,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	2,783		1,548.19	97,610		180,588						(12,898)	180,588			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	1,489		1,589.91	43,240		89,701						(5,713)	89,701			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	324		1,596.09	10,950		24,002						(1,447)	24,002			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	86,054		309.1	478,020		2,736,560						(63,162)	2,736,560			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	02/14/2019	02/20/2020	02/14/2020	EXERCISE	10,715		298.64	53,120		308,095						(7,019)	308,095			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	570		27,459.79	134,680								(19,869)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	131		27,355.97	34,680								(5,116)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	46		28,238.43	4,680								(690)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/20/2020	EXERCISE	31		25,928.48	15,280		30,400						(2,254)	30,400			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/20/2020	EXERCISE	42		25,850.62	20,790		39,600						(3,067)	39,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2019	02/25/2020	02/20/2020	EXERCISE	8,400		7,062.33	135,240		569,533						(19,952)	569,533			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2019	02/25/2020	02/20/2020	EXERCISE	1,800		7,062.33	30,420		129,243						(4,488)	129,243			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2019	02/25/2020	02/20/2020	EXERCISE	500		7,062.33	5,800		21,143						(856)	21,143			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	1,264		1,660.74	32,400								(4,780)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	948		1,701.86	13,350								(1,970)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	379		1,749.31	2,460								(363)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	316		1,581.66	8,150								(1,202)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	02/20/2019	02/25/2020	02/20/2020	EXERCISE	14,749		330.31	78,720		651,869						(11,613)	651,869			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	2,597		2,038.70	43,000								(6,344)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	987		2,048.32	14,060								(2,074)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/25/2020	EXPIRATION	571		2,084.90	4,510								(665)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/20/2019	02/25/2020	02/20/2020	EXERCISE	260		1,923.19	8,850		7,862						(1,306)	7,862			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2019	02/25/2020	02/20/2020	EXERCISE	92,296		308.82	592,780		2,838,717						(87,452)	2,838,717			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	3,800		0.99	121,980		220,361						(18,357)	220,361			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	1,000		1.01	21,000		39,993						(3,160)	39,993			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	1,195		3,257.17	91,260		261,299						(13,734)	261,299			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	337		3,257.17	20,240		52,800						(3,046)	52,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	184		3,198.42	11,460		25,200						(1,725)	25,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	433		26,186.68	264,320		548,800						(39,777)	548,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	143		26,496.89	76,960		170,199						(11,582)	170,199			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	43		27,324.11	13,200		34,100						(1,986)	34,100			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	3,910		1,926.03	179,250		337,515						(26,975)	337,515			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	938		1,998.93	30,420		72,005						(4,578)	72,005			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	313		1,998.93	12,480		26,710						(1,878)	26,710			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	8,400		7,035.16	135,240		784,499						(20,352)	784,499			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	1,800		7,035.16	30,420		175,307						(4,578)	175,307			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	500		7,035.16	5,800		32,991						(873)	32,991			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	924		6,999.98	189,150		344,499						(28,465)	344,499			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	284		7,323.60	40,400		88,000						(6,080)	88,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	2,920		1,588.15	123,280		239,198						(18,552)	239,198			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	1,333		1,616.51	34,440		69,300						(5,183)	69,300			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	381		1,641.71	13,680		14,048						(2,059)	14,048			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	92,197		309.15	592,780		2,776,083						(89,206)	2,776,083			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	02/21/2019	02/26/2020	02/21/2020	EXERCISE	12,315		299.24	66,600		324,095						(10,023)	324,095			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2020	02/27/2020	EXERCISE	139		26,972.59	54,360		3,081						(9,146)	3,081			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	62		29,077.39	2,400								(404)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2020	02/27/2020	EXERCISE	54		25,933.18	26,740		50,400						(4,499)	50,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2020	02/27/2020	EXERCISE	42		25,855.23	23,430		44,000						(3,942)	44,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	2,606		2,027.75	43,000								(7,235)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	990		2,039.26	13,680								(2,302)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	521		2,175.47	400								(67)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	02/27/2020	EXERCISE	261		1,912.65	7,650		10,856						(1,287)	10,856			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	02/27/2020	EXERCISE	313		1,908.81	10,980		14,227						(1,847)	14,227			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	8,000		7,117.00	128,000								(21,536)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	1,600		7,117.00	28,800								(4,846)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	1,265		1,709.11	16,400								(2,759)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	759		1,712.27	9,360								(1,575)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	632		1,786.58	2,100								(353)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	379		1,579.47	8,880								(1,494)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	02/27/2020	EXERCISE	443		1,571.56	13,370		295						(2,249)	295			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2019	03/03/2020	02/27/2020	EXERCISE	104,401		311.29	580,900		967,822						(97,735)	967,822			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2020	03/03/2020	EXPIRATION	366		27,726.16	64,600								(10,869)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	02/27/2019	03/03/2020	02/27/2020	EXERCISE	20,743		323.97	142,040		924,565						(23,898)	924,565			
HSI	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	52		28,461.38	27,000								(4,623)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	BNP-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	1,516		1,319.15	31,800		59,993						(5,444)	59,993			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	4,000		0.99	116,400		94,945						(19,929)	94,945			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CS-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	2,031		3,298.26	137,350		63,440						(23,515)	63,440			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CS-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	152		3,298.26	7,650		4,734						(1,310)	4,734			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	486		26,071.49	296,100								(50,695)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	158		26,900.80	88,560								(15,162)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	46		26,693.48	33,960								(5,814)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	3,821		1,942.81	172,280								(29,496)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	1,047		1,992.48	38,800								(6,643)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	366		1,996.30	17,150								(2,936)				

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	8,000		7,097.52	128,000								(21,915)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	1,500		7,097.52	27,000								(4,623)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	1,127		7,196.89	188,000		359,999						(32,187)	359,999			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	338		7,381.42	56,160		124,800						(9,615)	124,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	155		7,374.32	27,500		61,600						(4,708)	61,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	3,618		1,589.72	145,350								(24,885)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	1,396		1,660.62	47,300								(8,098)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	02/28/2019	03/04/2020	03/04/2020	EXPIRATION	317		1,654.32	9,400								(1,609)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	104,564		311.79	589,050		594,991						(100,850)	594,991			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	02/28/2019	03/04/2020	02/28/2020	EXERCISE	9,627		301.25	50,750		48,368						(8,689)	48,368			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	1,913		1,952.96	59,040								(11,186)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	797		1,968.01	20,100								(3,808)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	478		2,079.02	1,800								(341)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	362		27,162.52	85,560								(16,210)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	1,627		1,630.56	37,000								(7,010)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	478		1,881.47	15,480		27,900						(2,933)	27,900			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	171		26,880.11	55,000		20,251						(10,420)	20,251			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	31		28,061.09	2,560								(485)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	1,106		1,645.93	20,230								(3,833)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	319		1,879.58	12,780		23,270						(2,421)	23,270			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	455		1,741.21	1,680								(318)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	8,200		7,112.46	142,680								(27,032)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	586		1,539.89	12,870		17,832						(2,438)	17,832			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	2,400		7,112.46	44,160								(8,366)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	109		25,647.78	49,840		89,600						(9,443)	89,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/11/2020	EXPIRATION	600		7,112.46	8,160								(1,546)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	19		25,699.13	9,900		19,000						(1,876)	19,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	325		1,538.35	10,650		10,407						(2,018)	10,407			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	19		25,647.78	11,200		22,000						(2,122)	22,000			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2019	03/11/2020	03/06/2020	EXERCISE	16,251		321.58	104,520		887,329						(19,802)	887,329			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	03/06/2019	03/11/2020	03/11/2020	EXERCISE	106,665		310.87	638,790		1,399,872						(121,024)	1,399,872			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/06/2020	EXERCISE	2,500		1	85,000		47,282						(16,143)	47,282			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/06/2020	EXERCISE	1,300		1.01	28,730		14,187						(5,456)	14,187			

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DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	1,330		3,302.23	106,920								(20,307)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	242		3,332.01	14,480								(2,750)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/06/2020	EXERCISE	561		25,804.38	338,910		33,906						(64,367)	33,906			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	204		26,237.42	109,200								(20,740)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	4,074		1,906.58	191,520								(36,374)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	1,501		1,940.16	56,280								(10,689)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	322		1,968.14	9,840								(1,869)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	8,200		7,026.88	135,300								(25,697)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/06/2020	EXERCISE	11,310		299.72	62,900		102,053						(11,946)	102,053			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/06/2020	EXERCISE	106,775		310.85	622,740		1,403,194						(118,272)	1,403,194			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	328		1,590.67	13,400								(2,545)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	2,400		7,026.88	41,520								(7,886)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	1,444		1,595.24	50,600								(9,610)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/06/2020	EXERCISE	1,039		7,111.20	183,230		350,399						(34,800)	350,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/11/2020	EXPIRATION	3,544		1,560.19	112,320								(21,332)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/07/2019	03/11/2020	03/06/2020	EXERCISE	484		7,244.71	79,900		166,600						(15,175)	166,600			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	111,226		312.37	707,700		792,863						(147,288)	792,863			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	15,742		323.98	116,280		652,569						(24,200)	652,569			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	321		1,535.65	9,850		9,321						(2,050)	9,321			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	514		1,730.13	2,800								(583)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	964		1,652.34	19,200								(3,996)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	338		25,831.40	262,740		380,218						(54,682)	380,218			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	1,350		1,618.11	42,840								(8,916)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	700		7,256.98	9,030								(1,879)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	160		26,910.92	47,150		6,983						(9,813)	6,983			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	27		27,990.44	2,450								(510)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	2,700		7,256.98	45,360								(9,440)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	125		25,600.07	55,040		96,001						(11,455)	96,001			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	8,400		7,256.98	134,400								(27,972)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	47		25,548.67	23,760		42,000						(4,945)	42,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	2,321		1,937.24	97,680		21,730						(20,329)	21,730			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/13/2020	EXERCISE	369		1,876.58	12,530		21,000						(2,608)	21,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	1,002		1,959.98	31,920								(6,643)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/13/2019	03/18/2020	03/18/2020	EXPIRATION	369		2,062.34	2,380								(495)				
HSI	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	42		29,428.41	19,920								(4,156)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	BNP-	03/14/2019	03/18/2020	03/13/2020	EXERCISE	1,853		1,302.03	35,760		67,190						(7,461)	67,190			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	4,400		1	148,720								(31,029)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	800		1.03	19,040								(3,972)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	1,376		3,335.34	112,700								(23,513)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	329		3,348.71	20,790								(4,338)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	180		3,352.05	10,920								(2,278)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	521		25,992.74	294,800								(61,506)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	171		26,352.68	77,000								(16,065)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	54		27,021.14	23,520								(4,907)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	4,386		1,917.04	190,070								(39,656)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	1,268		1,935.96	45,840								(9,564)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	528		2,002.20	14,600								(3,046)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	8,400		7,243.01	135,240								(28,216)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	2,700		7,243.01	45,900								(9,576)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/14/2019	03/18/2020	03/13/2020	EXERCISE	1,270		7,300.95	242,880		459,999						(50,674)	459,999			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/14/2019	03/18/2020	03/13/2020	EXERCISE	262		7,424.08	26,220		49,400						(5,470)	49,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/14/2019	03/18/2020	03/13/2020	EXERCISE	138		7,713.80	12,000		28,000						(2,504)	28,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	3,678		1,574.42	144,780								(30,207)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	1,355		1,585.27	45,150								(9,420)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	03/14/2019	03/18/2020	03/18/2020	EXPIRATION	387		1,625.56	12,660								(2,641)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	03/14/2019	03/18/2020	03/13/2020	EXERCISE	111,193		312.47	697,590		782,427						(145,543)	782,427			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	03/14/2019	03/18/2020	03/13/2020	EXERCISE	7,919		303.37	40,560		33,846						(8,462)	33,846			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/25/2020	EXERCISE	25,618		325.82	173,470		923,870						(39,340)	923,870			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	381		26,466.54	180,320		142,906						(40,894)	142,906			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	159		27,084.44	40,590								(9,205)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	35		27,985.54	3,150								(714)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	47		25,977.38	24,600		40,299						(5,579)	40,299			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	39		25,745.67	20,600		42,000						(4,672)	42,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	1,965		1,909.68	99,160		49,947						(22,488)	49,947			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	903		1,988.78	17,000								(3,855)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	372		2,032.10	3,570								(810)				

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	319		1,892.73	10,740		13,500						(2,436)	13,500			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	265		1,898.38	7,900		9,750						(1,792)	9,750			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	265		1,853.18	11,400		19,000						(2,585)	19,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	9,000		7,380.75	149,400								(33,882)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	2,600		7,380.75	45,240								(10,260)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	700		7,380.75	8,890								(2,016)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	1,231		1,592.54	47,690								(10,815)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	972		1,641.92	19,950								(4,524)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/25/2020	EXPIRATION	454		1,720.62	2,590								(587)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	389		1,546.24	10,620		3,227						(2,408)	3,227			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	324		1,535.44	10,700		6,189						(2,427)	6,189			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/20/2019	03/25/2020	03/20/2020	EXERCISE	103,303		313.19	574,080		81,832						(130,193)	81,832			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	3,900		1.01	95,160								(21,635)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	700		1.01	24,430								(5,554)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	1,485		3,390.97	101,000								(22,963)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	466		26,300.02	277,090								(62,997)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/21/2019	03/25/2020	03/20/2020	EXERCISE	9,224		303.26	41,440		26,815						(9,421)	26,815			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	185		26,767.34	120,960								(27,500)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	102,778		314.79	561,600								(127,681)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	23		26,715.42	14,280								(3,247)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	320		1,659.28	3,600								(818)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	3,458		1,939.06	122,100								(27,760)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	1,024		1,629.59	29,120								(6,620)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	1,100		1,990.59	39,900								(9,071)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	3,264		1,593.66	102,510								(23,306)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	314		1,979.14	7,200								(1,637)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	67		7,778.01	11,700								(2,660)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	267		7,875.42	46,800								(10,640)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	8,900		7,493.27	149,520								(33,994)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	1,068		7,515.74	191,200								(43,470)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2019	03/25/2020	03/25/2020	EXPIRATION	2,600		7,493.27	46,020								(10,463)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	92,718		316.01	476,580		44,912						(117,270)	44,912			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	1,776		1,295.15	30,820		62,102						(7,584)	62,102			

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	456		1,553.52	9,660								(2,377)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	456		1,532.03	13,580		6,483						(3,342)	6,483			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	456		1,596.50	16,380								(4,031)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	1,107		1,631.81	25,840								(6,358)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	1,173		1,604.18	38,700								(9,523)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	4,300		0.99	116,960								(28,780)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	2,000		7,320.47	34,000								(8,366)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	8,400		7,320.47	138,600								(34,105)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	1,200		1	32,640								(8,032)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	317		1,884.45	12,960		12,958						(3,189)	12,958			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	529		1,944.94	21,900								(5,389)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	1,005		1,977.07	28,880								(7,106)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	1,416		3,300.36	106,690								(26,253)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	1,905		1,950.61	74,520								(18,337)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	03/28/2019	04/01/2020	04/01/2020	EXPIRATION	452		3,433.17	19,800								(4,872)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	19		25,923.19	9,200		16,131						(2,264)	16,131			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	31		25,691.74	14,800		29,600						(3,642)	29,600			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	25,469		326.86	175,130		1,052,831						(43,094)	1,052,831			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	66		25,743.17	30,770		62,900						(7,571)	62,900			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	346		26,540.41	163,760		73,524						(40,296)	73,524			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	148		26,463.26	74,480		42,792						(18,327)	42,792			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/28/2019	04/01/2020	03/27/2020	EXERCISE	43		26,746.15	16,720		287						(4,114)	287			
HSI	INDEX LIAB	EX5	Equity/Index	GS-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	55		29,080.41	22,560								(5,565)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	8,300		7,378.77	137,780								(33,989)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	2,100		7,378.77	36,540								(9,014)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	424		26,136.10	262,900								(64,854)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	03/27/2020	EXERCISE	908		7,297.60	168,840		264,021						(41,651)	264,021			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	185		26,473.18	111,840								(27,590)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	39		26,369.46	19,500								(4,810)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	339		7,659.16	59,750								(14,740)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	3,586		1,888.68	188,360								(46,466)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	68		7,673.92	13,250								(3,269)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	3,377		1,536.65	144,560								(35,661)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	1,371		1,920.92	60,840								(15,008)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	1,429		1,584.39	41,360								(10,203)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	316		1,932.29	15,060								(3,715)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/29/2019	04/01/2020	04/01/2020	EXPIRATION	92,512		316.71	476,580								(117,566)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	03/29/2019	04/01/2020	03/27/2020	EXERCISE	11,154		303.91	66,640		47,515						(16,439)	47,515			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/03/2020	EXERCISE	99,297		315.21	599,940		48,574						(158,612)	48,574			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	04/03/2019	04/08/2020	04/03/2020	EXERCISE	20,912		328.74	119,000		829,373						(31,461)	829,373			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	448		1,560.91	10,710								(2,832)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	577		1,684.22	8,820								(2,332)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	1,217		1,668.61	23,370								(6,179)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	1,345		1,649.88	33,390								(8,828)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	385		27,135.76	157,560								(41,656)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	600		7,544.97	11,220								(2,966)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	103		27,869.87	19,170								(5,068)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	2,000		7,544.97	43,200								(11,421)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	65		27,319.29	22,270								(5,888)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/03/2020	EXERCISE	61		26,191.91	28,960		28,521						(7,656)	28,521			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	6,800		7,544.97	113,560								(30,023)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/03/2019	04/08/2020	04/03/2020	EXERCISE	34		26,139.47	17,370		17,843						(4,592)	17,843			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2019	04/08/2020	04/03/2020	EXERCISE	416		1,903.47	16,720		4,779						(4,420)	4,779			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	2,338		1,997.78	73,350								(19,392)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	416		1,918.87	15,200								(4,019)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	831		2,028.58	17,120								(4,526)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/03/2019	04/08/2020	04/08/2020	EXPIRATION	572		2,018.95	13,420								(3,548)				
HSI	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	30		29,487.27	17,460								(4,629)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	2,700		1	69,390								(18,398)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	1,800		1	33,300								(8,829)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	1,540		3,428.16	125,610								(33,304)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	378		3,441.93	24,700								(6,549)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	04/04/2019	04/08/2020	04/08/2020	EXERCISE	9,839		303.67	73,800		41,132						(19,567)	41,132			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	455		26,516.55	296,400								(78,587)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	04/04/2019	04/08/2020	04/08/2020	EXERCISE	99,379		314.95	596,910		74,385						(158,263)	74,385			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	174		27,070.63	85,560								(22,685)				

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	1,467		1,620.78	56,120								(14,880)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	76		27,413.63	46,200								(12,249)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	1,085		1,620.78	40,290								(10,682)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	3,825		1,954.13	173,160								(45,911)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	2,871		1,578.46	118,800								(31,498)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	212		7,894.97	37,600								(9,969)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	1,137		2,025.72	41,140								(10,908)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	1,189		2,025.72	45,080								(11,952)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	358		7,812.02	54,810								(14,532)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	6,800		7,540.56	114,240								(30,289)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	1,154		7,578.26	220,980								(58,590)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	2,000		7,540.56	41,800								(11,083)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2019	04/08/2020	04/08/2020	EXPIRATION	500		7,540.56	9,200								(2,439)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	443		1,564.15	16,030								(4,516)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	316		1,573.64	8,050								(2,268)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	1,012		1,687.51	20,480								(5,769)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	885		1,676.44	20,860								(5,877)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	1,644		1,647.97	55,120								(15,528)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	600		7,611.48	9,480								(2,671)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	2,800		7,611.48	49,560								(13,962)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	9,300		7,611.48	156,240								(44,015)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	308		1,955.16	8,280								(2,333)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	874		2,038.82	21,930								(6,178)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	822		2,034.93	21,600								(6,085)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	3,033		1,996.02	125,670								(35,403)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/10/2019	04/14/2020	04/09/2020	EXERCISE	46		26,209.47	23,520		18,394						(6,626)	18,394			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/10/2019	04/14/2020	04/14/2020	EXERCISE	65		26,261.78	27,710		22,657						(7,806)	22,657			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	88		27,543.48	21,850								(6,155)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	157		27,386.54	45,920								(12,936)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/10/2019	04/14/2020	04/14/2020	EXPIRATION	436		27,360.38	131,100								(36,933)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	04/10/2019	04/14/2020	04/09/2020	EXERCISE	5,492		328.72	36,720		234,223						(10,345)	234,223			
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	04/10/2019	04/14/2020	04/14/2020	EXERCISE	95,285		315.17	579,090		347,799						(163,138)	347,799			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2019	04/14/2020	04/09/2020	EXERCISE	1,540		1,292.31	28,800		53,988						(8,137)	53,988			

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RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	5,400		0.99	148,500								(41,954)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	2,100		1.01	41,790								(11,807)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	1,339		3,418.16	98,440								(27,811)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	320		3,469.69	22,440								(6,340)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	463		26,064.62	303,710								(85,805)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	153		27,188.77	87,600								(24,749)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	88		27,319.48	43,240								(12,216)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	9,300		7,594.89	158,100								(44,667)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	3,588		1,956.53	158,200								(44,695)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	718		1,950.68	43,400								(12,261)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	923		2,056.01	29,340								(8,289)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	2,900		7,594.89	51,910								(14,666)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	600		7,594.89	9,600								(2,712)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	04/11/2019	04/14/2020	04/14/2020	EXERCISE	1,040		7,663.24	173,800		323,899						(49,102)	323,899			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	04/11/2019	04/14/2020	04/14/2020	EXERCISE	316		7,746.78	71,760		148,799						(20,274)	148,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	SG-	04/11/2019	04/14/2020	04/09/2020	EXERCISE	263		8,035.39	31,600		53,493						(8,928)	53,493			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	3,356		1,587.03	115,865								(32,734)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	1,077		1,613.88	41,429								(11,705)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2019	04/14/2020	04/14/2020	EXPIRATION	950		1,672.31	21,713								(6,134)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	04/11/2019	04/14/2020	04/14/2020	EXERCISE	95,204		315.13	596,550		351,266						(168,538)	351,266			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	04/11/2019	04/14/2020	04/09/2020	EXERCISE	7,525		305.35	51,060		37,910						(14,426)	37,910			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	04/17/2019	04/16/2020	04/15/2020	EXERCISE	27,558		326.82	145,960		1,240,808						(43,942)	1,240,808			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/16/2020	04/16/2020	EXERCISE	119,262		314.41	718,740		470,689						(216,378)	470,689			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	383		1,567.59	11,700								(3,545)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	766		1,656.95	18,720								(5,671)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	1,531		1,631.86	51,120								(15,487)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	03/25/2020	03/20/2020	EXERCISE	2,628		304.06	29,920		26,077						(7,347)	26,077			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	1,212		1,605.21	54,530								(16,520)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	700		7,680.71	14,210								(4,305)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	1,800		7,680.71	31,140								(9,434)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	359		26,925.63	206,150								(62,453)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	7,200		7,680.71	111,600								(33,809)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	257		1,958.33	9,700								(2,939)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	132		26,819.83	82,950								(25,130)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	83		27,613.31	24,640								(7,465)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	26		27,031.42	9,660								(2,927)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/17/2019	04/22/2020	04/17/2020	EXERCISE	30		26,370.19	16,160		5,679						(4,896)	5,679			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	411		1,954.43	14,720								(4,459)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	718		2,028.48	20,860								(6,320)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	821		1,995.35	35,200								(10,664)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/17/2019	04/22/2020	04/22/2020	EXPIRATION	2,258		2,007.04	84,920								(25,727)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	766		1,644.03	24,600								(7,474)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	1,724		1,612.72	59,940								(18,211)				
HSI	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	50		30,053.14	20,100								(6,107)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	2,746		1,582.97	95,460								(29,002)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	3,500		1.01	88,900								(27,009)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	1,200		1.03	16,320								(4,958)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	1,429		3,495.73	104,500								(31,749)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2019	04/22/2020	04/22/2020	EXERCISE	156		8,112.64	23,040		55,199						(7,000)	55,199			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	314		3,530.72	20,900								(6,350)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2019	04/22/2020	04/22/2020	EXERCISE	338		7,920.40	44,720		90,999						(13,587)	90,999			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	143		3,495.73	9,600								(2,917)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	04/18/2019	04/22/2020	04/22/2020	EXERCISE	119,080		315.2	700,590		465,125						(212,850)	465,125			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2019	04/22/2020	04/22/2020	EXERCISE	1,105		7,774.30	198,900		373,999						(60,429)	373,999			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	1,800		7,689.71	30,780								(9,351)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	7,300		7,689.71	113,150								(34,377)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	1,024		2,055.00	34,800								(10,573)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	1,587		2,013.98	65,410								(19,873)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	3,379		1,988.59	135,300								(41,106)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	04/18/2019	04/22/2020	04/17/2020	EXERCISE	5,905		305.75	22,320		20,148						(6,781)	20,148			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	79		27,807.83	36,540								(11,101)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	184		27,064.17	122,500								(37,217)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	04/18/2019	04/22/2020	04/22/2020	EXPIRATION	410		26,904.81	259,420								(78,816)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	04/24/2019	04/29/2020	04/24/2020	EXERCISE	11,064		331.88	50,400		445,760						(16,241)	445,760			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	380		27,235.37	181,800								(58,583)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	90		27,182.18	45,360								(14,617)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	64		27,926.90	14,790								(4,766)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	64		26,623.64	28,900								(9,313)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	34		26,517.25	17,730								(5,713)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/24/2019	04/29/2020	04/24/2020	EXERCISE	23		26,384.27	13,680		2,541						(4,408)	2,541			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	2,427		2,011.29	112,800								(36,348)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	607		2,035.02	21,600								(6,960)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	405		2,068.64	9,440								(3,042)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	354		1,969.75	12,040								(3,880)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	9,200		7,784.41	143,520								(46,248)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	3,200		7,784.41	55,040								(17,736)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	600		7,784.41	8,340								(2,687)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	945		1,640.54	34,350								(11,069)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	378		1,573.83	27,000								(8,700)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	630		1,683.41	13,100								(4,221)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/24/2019	04/29/2020	04/29/2020	EXPIRATION	441		1,583.36	13,440								(4,331)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2019	04/29/2020	04/24/2020	EXERCISE	94,055		316	564,480		223,850						(181,897)	223,850			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	04/24/2019	04/29/2020	04/24/2020	EXERCISE	3,266		318.14	16,700		751						(5,381)	751			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	431		26,620.85	264,480								(85,468)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	204		27,308.86	120,960								(39,089)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	60		27,732.25	28,160								(9,100)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	3,478		1,961.00	170,680								(55,156)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2019	04/29/2020	04/24/2020	EXERCISE	2,030		1,278.24	35,360		67,598						(11,427)	67,598			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	1,074		2,047.03	37,170								(12,012)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	818		2,050.94	29,120								(9,410)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	9,200		7,816.91	143,520								(46,379)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	3,200		7,816.91	55,680								(17,993)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	3,700		1	102,120								(33,000)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	1,700		1.01	33,320								(10,767)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	1,260		3,491.92	99,440								(32,134)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/24/2020	EXERCISE	1,177		7,793.46	199,640		349,599						(64,514)	349,599			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	458		3,516.36	31,680								(10,237)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/24/2020	EXERCISE	448		8,059.24	80,500		168,001						(26,014)	168,001			

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/24/2020	EXERCISE	192		8,215.58	30,750		71,999						(9,937)	71,999			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	04/25/2019	04/29/2020	04/24/2020	EXERCISE	93,621		316.05	576,870		217,272						(186,417)	217,272			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	3,618		1,589.79	131,670								(42,550)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	04/25/2019	04/29/2020	04/24/2020	EXERCISE	12,722		305.63	83,460		57,068						(26,970)	57,068			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	1,714		1,618.15	59,400								(19,195)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/25/2019	04/29/2020	04/29/2020	EXPIRATION	508		1,655.96	16,880								(5,455)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/01/2020	EXERCISE	27,940		326.02	202,020		1,260,789						(68,977)	1,260,789			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	412		26,985.17	215,820								(73,688)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	121		26,932.31	66,560								(22,726)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	72		27,725.21	17,670								(6,033)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/01/2020	EXERCISE	61		26,324.41	32,320		7,655						(11,035)	7,655			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/01/2020	EXERCISE	121		26,377.27	65,280		8,911						(22,289)	8,911			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	2,412		1,993.69	107,630								(36,749)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	924		2,019.02	31,140								(10,632)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	872		2,069.69	15,470								(5,282)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	462		1,939.12	19,170								(6,545)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	410		1,941.07	16,560								(5,654)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	7,800		7,751.84	121,680								(41,546)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	1,600		7,751.84	26,560								(9,069)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	500		7,751.84	5,550								(1,895)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	1,332		1,618.94	56,070								(19,144)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	1,078		1,644.16	33,660								(11,493)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	888		1,691.45	14,560								(4,971)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	761		1,571.64	25,200								(8,604)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2019	05/06/2020	05/06/2020	EXPIRATION	92,042		318.53	509,400								(173,927)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/01/2019	05/06/2020	05/01/2020	EXERCISE	2,602		311.77	23,360		17,207						(7,976)	17,207			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	4,900		1	142,590								(48,810)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	900		0.99	23,130								(7,918)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	1,634		3,485.44	131,670								(45,072)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	229		3,551.73	12,080								(4,135)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	172		3,548.24	12,000								(4,108)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	430		26,965.48	213,570								(73,108)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	118		27,728.41	53,940								(18,464)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	65		28,175.64	19,040								(6,518)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	4,455		1,984.11	191,400								(65,519)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	973		2,042.70	31,730								(10,862)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	871		2,085.66	22,610								(7,740)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	7,900		7,724.05	121,660								(41,646)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	1,500		7,724.05	24,600								(8,421)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2019	05/06/2020	05/01/2020	EXERCISE	1,100		7,809.02	201,450		382,497						(68,959)	382,497			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2019	05/06/2020	05/01/2020	EXERCISE	324		8,048.46	42,750		92,500						(14,634)	92,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/02/2019	05/06/2020	05/01/2020	EXERCISE	168		8,148.87	20,670		48,100						(7,076)	48,100			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	3,349		1,598.47	118,720								(40,639)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	1,453		1,634.87	34,500								(11,810)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	948		1,685.52	23,100								(7,907)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	05/02/2019	05/06/2020	05/06/2020	EXPIRATION	92,020		318.92	498,080								(170,499)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	05/02/2019	05/06/2020	05/01/2020	EXERCISE	9,104		307.23	61,320		41,580						(20,991)	41,580			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/03/2019	05/05/2020	05/05/2020	EXPIRATION	47		29,901.06	22,680								(7,743)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2019	05/13/2020	05/08/2020	EXERCISE	12,628		327.58	76,670		564,879						(27,609)	564,879			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2019	05/13/2020	05/08/2020	EXERCISE	2,156		324.01	16,660		104,143						(5,999)	104,143			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	524		26,720.38	274,720								(98,926)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	104		26,980.05	42,930								(15,459)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	62		27,187.79	20,800								(7,490)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/08/2020	EXERCISE	62		25,993.29	29,120		25,350						(10,486)	25,350			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/08/2020	EXERCISE	35		26,097.16	21,690		10,659						(7,811)	10,659			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	2,691		2,005.56	102,440								(36,888)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	776		1,999.76	31,500								(11,343)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	983		2,042.27	24,510								(8,826)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	311		1,936.00	13,800								(4,969)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	259		1,955.32	10,000								(3,601)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	7,600		7,617.55	112,480								(40,504)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	1,800		7,617.55	36,540								(13,158)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	800		7,617.55	6,640								(2,391)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	1,651		1,655.29	53,300								(19,193)				

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	952		1,667.89	26,550								(9,561)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	889		1,694.67	17,500								(6,302)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	508		1,590.72	12,240								(4,408)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2019	05/13/2020	05/13/2020	EXPIRATION	381		1,548.20	15,060								(5,423)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/08/2019	05/13/2020	05/08/2020	EXERCISE	111,501		316.83	606,980		238,977						(218,572)	238,977			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/08/2019	05/13/2020	05/08/2020	EXERCISE	6,213		316.22	35,530		17,115						(12,794)	17,115			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2019	05/13/2020	05/08/2020	EXERCISE	1,244		1,280.96	23,520		44,799						(8,492)	44,799			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	3,400		1	109,140								(39,403)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	1,200		1.01	28,200								(10,181)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	836		3,394.26	53,760								(19,409)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	269		3,434.47	18,900								(6,823)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	414		26,267.44	225,770								(81,509)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	213		26,706.52	132,550								(47,854)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	66		27,688.00	17,170								(6,199)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	3,268		1,956.65	142,380								(51,403)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	1,245		1,974.00	51,840								(18,716)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	882		2,056.89	20,230								(7,304)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	7,500		7,582.74	110,250								(39,803)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	1,800		7,582.74	34,920								(12,607)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/09/2019	05/13/2020	05/08/2020	EXERCISE	923		7,688.90	165,900		322,001						(59,895)	322,001			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/09/2019	05/13/2020	05/08/2020	EXERCISE	211		7,878.47	39,520		88,002						(14,268)	88,002			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/09/2019	05/13/2020	05/08/2020	EXERCISE	79		7,939.13	15,960		37,801						(5,762)	37,801			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	3,121		1,615.58	95,060								(34,319)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	1,083		1,601.45	48,620								(17,553)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/09/2019	05/13/2020	05/13/2020	EXPIRATION	510		1,697.23	8,000								(2,888)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	05/09/2019	05/13/2020	05/08/2020	EXERCISE	111,478		317.2	593,340		197,552						(214,212)	197,552			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	05/09/2019	05/13/2020	05/08/2020	EXERCISE	13,404		306.19	82,820		63,743						(29,900)	63,743			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2019	05/20/2020	05/15/2020	EXERCISE	37,599		329.75	234,930		1,636,962						(88,983)	1,636,962			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	534		26,417.46	271,260								(102,743)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/15/2020	EXERCISE	121		26,109.68	79,050		31,012						(29,941)	31,012			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	109		26,853.47	36,960								(13,999)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/15/2020	EXERCISE	58		25,571.07	32,400		46,505						(12,272)	46,505			

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/15/2020	EXERCISE	39		25,417.18	21,600		37,004						(8,181)	37,004			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	2,842		1,956.97	122,040								(46,224)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	789		1,958.87	33,150								(12,556)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	579		2,008.27	13,750								(5,208)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	474		1,898.08	16,290								(6,170)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	7,800		7,503.24	120,900								(45,792)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	2,700		7,503.24	46,170								(17,487)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	1,227		1,625.68	37,430								(14,177)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	710		1,616.39	24,530								(9,291)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	646		1,655.10	13,500								(5,113)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	452		1,542.07	11,410								(4,322)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	323		1,563.75	9,000								(3,409)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	323		1,580.78	9,350								(3,541)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	94,560		319.12	494,700								(187,374)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	05/15/2019	05/20/2020	05/20/2020	EXPIRATION	4,549		320.97	20,720								(7,848)				
HSI	INDEX LIAB	EX5	Equity/Index	CS-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	74		28,246.79	39,270								(14,913)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	5,100		1	148,410								(56,358)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	1,200		1	25,200								(9,570)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	1,658		3,441.99	120,840								(45,888)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	233		3,424.80	15,360								(5,833)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	468		25,888.54	261,360								(99,250)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	120		26,586.83	68,510								(26,016)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	81		26,845.46	41,160								(15,630)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	3,767		1,901.85	170,640								(64,799)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	1,360		1,978.30	48,880								(18,562)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	732		1,987.86	18,900								(7,177)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	7,800		7,580.14	124,800								(47,392)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	2,700		7,580.14	47,520								(18,045)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/16/2019	05/20/2020	05/15/2020	EXERCISE	937		7,602.88	171,110		312,401						(64,978)	312,401			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/16/2019	05/20/2020	05/15/2020	EXERCISE	330		7,587.72	59,500		107,500						(22,595)	107,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/16/2019	05/20/2020	05/15/2020	EXERCISE	158		8,042.53	14,640		33,600						(5,559)	33,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	2,890		1,538.55	123,750								(46,993)				

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	1,027		1,593.05	26,560								(10,086)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	899		1,624.20	24,220								(9,197)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/16/2019	05/20/2020	05/20/2020	EXPIRATION	94,150		320.2	506,340								(192,279)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	05/16/2019	05/20/2020	05/15/2020	EXERCISE	5,500		308.15	36,890		19,364						(14,009)	19,364			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	330		26,549.90	162,350								(64,787)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	97		26,524.13	49,000								(19,554)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	70		27,503.64	12,960								(5,172)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2019	05/28/2020	05/22/2020	EXERCISE	35		25,931.26	13,320		14,271						(5,315)	14,271			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2019	05/28/2020	05/22/2020	EXERCISE	27		25,828.16	13,510		13,900						(5,391)	13,900			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	690		1,958.68	25,220								(10,064)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	1,857		1,960.56	66,500								(26,537)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	849		2,017.12	15,360								(6,130)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	371		1,871.96	16,870								(6,732)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	318		1,905.89	10,500								(4,190)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	8,700		7,420.65	145,290								(57,979)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	2,100		7,420.65	35,070								(13,995)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	600		7,420.65	8,220								(3,280)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CS-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	1,241		1,599.01	40,850								(16,302)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CS-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	1,045		1,600.54	33,760								(13,472)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CS-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	783		1,672.53	9,360								(3,735)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CS-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	326		1,533.15	10,550								(4,210)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	107,445		319.22	672,660								(268,431)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	05/22/2019	05/28/2020	05/28/2020	EXPIRATION	3,872		319.22	24,240								(9,673)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/22/2019	05/28/2020	05/28/2020	EXERCISE	25,862		322.85	214,200		1,309,967						(85,478)	1,309,967			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/22/2019	05/28/2020	05/28/2020	EXERCISE	2,771		326.1	18,540		131,353						(7,399)	131,353			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2019	05/28/2020	05/22/2020	EXERCISE	1,480		1,281.08	26,600		51,302						(10,642)	51,302			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	3,200		1	69,120								(27,654)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	700		0.99	26,040								(10,418)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	842		3,273.96	76,440								(30,583)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	301		3,340.50	17,100								(6,842)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	337		25,770.86	172,860								(69,160)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	137		26,204.20	73,850								(29,547)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	59		26,815.97	24,000								(9,602)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	2,482		1,881.37	80,040								(32,023)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	1,457		1,896.20	52,110								(20,849)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	701		1,970.34	18,590								(7,438)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	8,700		7,307.93	142,680								(57,085)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	2,100		7,307.93	34,440								(13,779)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	600		7,307.93	7,680								(3,073)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2019	05/28/2020	05/22/2020	EXERCISE	930		7,402.93	151,640		292,400						(60,670)	292,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2019	05/28/2020	05/22/2020	EXERCISE	342		7,461.40	58,500		117,500						(23,405)	117,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	05/23/2019	05/28/2020	05/22/2020	EXERCISE	137		7,746.41	13,900		32,000						(5,561)	32,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	2,331		1,528.40	79,800								(31,927)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	1,266		1,559.93	30,210								(12,087)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	733		1,588.46	15,730								(6,293)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	107,472		319.14	662,670								(265,129)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	05/23/2019	05/28/2020	05/28/2020	EXPIRATION	3,550		319.14	21,890								(8,758)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	05/23/2019	05/28/2020	05/22/2020	EXERCISE	6,778		308.6	43,890		24,647						(17,560)	24,647			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	05/30/2019	06/03/2020	05/29/2020	EXERCISE	19,891		328.42	131,300		915,323						(54,775)	915,323			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/30/2019	06/03/2020	05/29/2020	EXERCISE	449		25,748.78	297,190		267,115						(123,979)	267,115			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS-	05/30/2019	06/03/2020	05/29/2020	EXERCISE	2,406		1,863.41	135,960		7,640						(56,719)	7,640			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/30/2019	06/03/2020	05/29/2020	EXERCISE	195		25,975.31	108,780		71,729						(45,380)	71,729			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/30/2019	06/03/2020	06/03/2020	EXPIRATION	68		26,503.88	24,310								(10,141)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/30/2019	06/03/2020	05/29/2020	EXERCISE	56		25,018.86	28,140		51,800						(11,739)	51,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS-	05/30/2019	06/03/2020	06/03/2020	EXPIRATION	984		1,874.38	50,400								(21,025)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS-	05/30/2019	06/03/2020	06/03/2020	EXPIRATION	492		1,892.67	21,150								(8,823)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	05/30/2019	06/03/2020	06/03/2020	EXERCISE	32		24,867.84	17,920		31,996						(7,476)	31,996			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2019	06/03/2020	05/29/2020	EXERCISE	108,565		318.72	574,480		115,296						(239,657)	115,296			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2019	06/03/2020	05/29/2020	EXERCISE	3,901		318.41	21,120		5,356						(8,811)	5,356			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2019	06/03/2020	06/03/2020	EXPIRATION	7,800		7,245.40	117,780								(49,135)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2019	06/03/2020	06/03/2020	EXPIRATION	2,400		7,245.40	36,240								(15,118)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2019	06/03/2020	06/03/2020	EXPIRATION	1,010		1,501.87	59,700								(24,905)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2019	06/03/2020	06/03/2020	EXPIRATION	875		1,544.95	34,060								(14,209)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2019	06/03/2020	06/03/2020	EXPIRATION	539		1,595.46	11,440								(4,772)				

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	05/30/2019	06/03/2020	05/29/2020	EXERCISE	404		1,484.04	10,140		3,916						(4,230)	3,916			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	05/31/2019	06/03/2020	05/29/2020	EXERCISE	4,200		1	129,360		77,419						(54,106)	77,419			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	05/31/2019	06/03/2020	05/29/2020	EXERCISE	800		0.99	21,600		21,946						(9,034)	21,946			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	1,524		3,303.39	108,500								(45,381)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	244		3,316.51	13,680								(5,722)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2019	06/03/2020	05/29/2020	EXERCISE	375		24,914.30	259,470		175,697						(108,526)	175,697			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	153		25,857.27	79,420								(33,218)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	40		26,353.57	13,900								(5,814)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	3,314		1,841.27	148,800								(62,237)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	939		1,863.00	47,260								(19,767)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	608		1,915.50	16,610								(6,947)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	7,800		7,127.95	117,780								(49,263)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	2,500		7,127.95	37,750								(15,789)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/31/2019	06/03/2020	05/29/2020	EXERCISE	715		7,142.21	140,760		265,200						(58,874)	265,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/31/2019	06/03/2020	05/29/2020	EXERCISE	154		7,163.59	29,480		56,099						(12,330)	56,099			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/31/2019	06/03/2020	05/29/2020	EXERCISE	140		7,612.65	15,700		37,999						(6,567)	37,999			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	2,866		1,490.40	98,280								(41,107)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	1,024		1,522.64	44,550								(18,634)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/31/2019	06/03/2020	06/03/2020	EXPIRATION	1,296		1,563.67	27,170								(11,364)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/31/2019	06/03/2020	05/29/2020	EXERCISE	108,556		318.75	557,780		112,862						(233,297)	112,862			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	05/31/2019	06/03/2020	05/29/2020	EXERCISE	8,450		307.67	47,840		37,678						(20,010)	37,678			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2019	06/05/2020	06/04/2020	EXERCISE	20,387		335.21	138,720		736,008						(59,291)	736,008			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2019	06/05/2020	06/05/2020	EXERCISE	1,799		326.54	20,580		80,542						(8,796)	80,542			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/04/2020	EXERCISE	392		26,075.90	260,000		111,119						(111,129)	111,119			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/05/2020	EXERCISE	208		26,356.83	112,890		593						(48,251)	593			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	59		26,458.99	29,550								(12,630)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/05/2020	EXERCISE	67		25,462.95	31,110		57,797						(13,297)	57,797			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/05/2020	EXERCISE	31		25,514.03	15,920		26,486						(6,805)	26,486			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/05/2019	06/10/2020	06/10/2020	EXPIRATION	2,560		1,917.82	131,040								(57,028)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/05/2019	06/10/2020	06/10/2020	EXPIRATION	1,440		1,942.19	58,320								(25,381)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/05/2019	06/10/2020	06/10/2020	EXPIRATION	693		1,955.32	24,440								(10,636)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/05/2019	06/10/2020	06/05/2020	EXERCISE	587		1,857.83	30,800		5,027						(13,404)	5,027			

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/05/2019	06/10/2020	06/05/2020	EXERCISE	533		1,857.83	22,500		4,570						(9,792)	4,570			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/05/2019	06/10/2020	06/10/2020	EXPIRATION	6,500		7,220.90	82,550								(35,926)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/05/2019	06/10/2020	06/10/2020	EXPIRATION	2,000		7,220.90	23,800								(10,358)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/05/2019	06/10/2020	06/10/2020	EXPIRATION	800		7,220.90	7,600								(3,308)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	1,261		1,565.55	46,740								(19,978)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	1,394		1,583.63	41,580								(17,772)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	664		1,580.62	20,600								(8,805)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	06/05/2019	06/05/2020	06/05/2020	EXPIRATION	664		1,494.73	24,200								(10,344)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2019	06/10/2020	06/10/2020	EXPIRATION	85,615		323.35	463,640								(201,775)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/05/2019	06/10/2020	06/10/2020	EXPIRATION	3,195		323.67	16,800								(7,311)				
HSI	INDEX LIAB	EX5	Equity/Index	CS-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	67		26,695.62	29,880								(12,808)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2019	06/05/2020	06/04/2020	EXERCISE	2,171		1,311.46	41,471		72,505						(17,776)	72,505			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	06/06/2019	06/05/2020	06/04/2020	EXERCISE	4,400		1	126,720		250,800						(54,317)	250,800			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	06/06/2019	06/05/2020	06/04/2020	EXERCISE	1,000		1.02	21,300		44,000						(9,130)	44,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2019	06/05/2020	06/05/2020	EXERCISE	1,168		3,355.10	95,550		34,098						(40,956)	34,098			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	210		3,451.91	12,950								(5,551)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/06/2019	06/05/2020	06/05/2020	EXERCISE	443		25,823.54	273,600		547,191						(117,275)	547,191			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/06/2019	06/05/2020	06/05/2020	EXERCISE	54		26,260.79	32,060		46,275						(13,742)	46,275			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/06/2019	06/05/2020	06/04/2020	EXERCISE	66		26,595.16	37,400		34,091						(16,031)	34,091			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2019	06/05/2020	06/04/2020	EXERCISE	3,402		1,894.69	139,520		55,987						(59,803)	55,987			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	1,010		1,945.49	45,600								(19,546)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	691		1,969.95	22,100								(9,473)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	6,500		7,275.92	86,450								(37,056)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	1,900		7,275.92	23,750								(10,180)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2019	06/05/2020	06/05/2020	EXERCISE	838		7,312.30	149,450		280,599						(64,060)	280,599			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2019	06/05/2020	06/04/2020	EXERCISE	192		7,428.72	31,500		63,000						(13,502)	63,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	06/06/2019	06/05/2020	06/05/2020	EXERCISE	179		7,639.72	23,010		52,000						(9,863)	52,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	3,392		1,532.10	115,770								(49,623)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	1,530		1,566.68	52,210								(22,379)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	732		1,589.23	19,250								(8,251)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2019	06/05/2020	06/05/2020	EXPIRATION	85,074		323.25	499,290								(214,014)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2019	06/05/2020	06/05/2020	EXERCISE	6,691		312.27	43,470		22,441						(18,633)	22,441			

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S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2019	06/17/2020	06/12/2020	EXERCISE	32,229		337.11	213,840		1,179,248						(97,187)	1,179,248			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	06/12/2019	06/17/2020	06/12/2020	EXERCISE	1,790		325.05	24,420		87,125						(11,098)	87,125			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	435		27,045.02	179,670								(81,657)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	131		27,175.04	47,940								(21,788)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	92		27,565.11	22,800								(10,362)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/12/2020	EXERCISE	31		26,082.84	14,800		8,851						(6,726)	8,851			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/12/2020	EXERCISE	31		26,186.86	11,520		5,651						(5,236)	5,651			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/12/2020	EXERCISE	19		25,458.72	12,250		17,532						(5,567)	17,532			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	2,051		1,973.98	81,900								(37,222)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	841		1,998.70	25,920								(11,780)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	736		2,015.82	18,760								(8,526)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	263		1,884.60	9,250								(4,204)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	6,100		7,472.29	90,890								(41,308)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	2,000		7,472.29	36,000								(16,361)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	658		1,606.42	17,900								(8,135)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	987		1,624.65	21,300								(9,681)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	658		1,636.81	12,000								(5,454)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	395		1,521.31	12,240								(5,563)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	127,217		323.22	788,000								(358,133)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/12/2019	06/17/2020	06/17/2020	EXPIRATION	3,498		319.45	28,380								(12,898)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	3,300		0.99	99,000								(45,120)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	1,800		1.01	40,320								(18,376)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	1,209		3,383.71	93,890								(42,791)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	295		3,478.65	15,400								(7,019)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	356		26,185.09	214,830								(97,911)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	138		27,072.72	61,920								(28,221)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	31		27,229.36	14,640								(6,672)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	3,242		1,904.80	137,020								(62,448)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	732		2,000.42	22,680								(10,337)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	523		2,002.33	20,700								(9,434)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	6,100		7,510.68	90,890								(41,424)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	2,100		7,510.68	38,640								(17,611)				

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/12/2020	EXERCISE	959		7,585.79	173,520		331,198						(79,083)	331,198			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/12/2020	EXERCISE	226		7,886.21	33,490		76,499						(15,263)	76,499			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/12/2020	EXERCISE	160		7,908.75	28,800		69,599						(13,126)	69,599			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	2,995		1,532.73	122,360								(55,767)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	716		1,581.87	18,920								(8,623)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	391		1,595.70	15,000								(6,836)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	06/13/2019	06/17/2020	06/17/2020	EXPIRATION	126,850		323.35	770,070								(350,967)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	06/13/2019	06/17/2020	06/12/2020	EXERCISE	4,133		313.6	28,340		7,841						(12,916)	7,841			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/19/2020	EXERCISE	25,975		340.14	182,160		899,472						(86,302)	899,472			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	468		27,219.60	256,680								(121,607)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	155		27,617.16	61,090								(28,943)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	34		28,067.73	8,820								(4,179)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	57		26,477.49	28,650								(13,574)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	38		26,424.48	16,500								(7,817)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	2,180		1,990.53	89,040								(42,184)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	1,245		2,004.02	44,400								(21,035)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	467		2,050.27	9,810								(4,648)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	311		1,921.16	13,680								(6,481)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	363		1,921.16	11,690								(5,538)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	8,600		7,667.73	128,140								(60,709)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	2,500		7,667.73	37,250								(17,648)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	800		7,667.73	11,280								(5,344)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	1,157		1,603.80	47,340								(22,428)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	1,414		1,644.24	36,080								(17,094)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	386		1,656.69	8,400								(3,980)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	514		1,538.46	17,760								(8,414)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	87,351		326.39	480,240								(227,523)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	06/19/2019	06/24/2020	06/24/2020	EXPIRATION	2,532		323.23	17,360								(8,225)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2019	06/24/2020	06/19/2020	EXERCISE	1,812		1,353.29	34,751		59,995						(16,510)	59,995			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	4,200		0.99	119,280								(56,670)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	1,038		3,436.86	86,040								(40,877)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	288		3,405.65	15,100								(7,174)				

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DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	144		3,447.27	3,600								(1,710)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	273		26,726.41	160,600								(76,301)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	105		27,288.23	75,600								(35,917)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	67		27,876.80	35,100								(16,676)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	2,784		1,945.75	135,000								(64,138)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	619		2,040.81	23,520								(11,174)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	464		2,003.95	19,890								(9,450)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	8,600		7,738.05	128,140								(60,879)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	2,500		7,738.05	37,250								(17,697)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/20/2019	06/24/2020	06/19/2020	EXERCISE	892		7,621.98	142,140		241,501						(67,530)	241,501			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/20/2019	06/24/2020	06/19/2020	EXERCISE	284		7,916.03	48,840		99,000						(23,204)	99,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/20/2019	06/24/2020	06/19/2020	EXERCISE	90		7,892.81	23,240		49,699						(11,041)	49,699			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	2,111		1,571.31	90,090								(42,802)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	1,343		1,585.38	38,850								(18,458)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	704		1,633.85	20,460								(9,721)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	06/20/2019	06/24/2020	06/24/2020	EXPIRATION	86,785		327.01	475,750								(226,028)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	06/20/2019	06/24/2020	06/19/2020	EXERCISE	6,943		317.19	34,100		5,381						(16,201)	5,381			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	07/01/2020	06/26/2020	EXERCISE	23,952		342.34	185,320		791,863						(91,373)	791,863			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	04/22/2020	04/22/2020	EXERCISE	4,674		323.51	92,480		223,773						(34,585)	223,773			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	437		27,651.36	176,320								(86,936)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	158		27,545.21	69,720								(34,376)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	113		28,022.88	32,700								(16,123)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	34		26,669.50	20,340								(10,029)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	19		26,696.04	10,500								(5,177)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	2,265		1,947.98	107,070								(52,791)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	1,053		1,993.55	31,000								(15,285)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	1,001		2,033.42	18,240								(8,993)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	316		1,896.72	13,380								(6,597)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	7,300		7,627.05	96,360								(47,511)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	2,000		7,627.05	28,000								(13,806)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	1,515		1,590.62	48,300								(23,815)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	593		1,599.73	17,010								(8,387)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	857		1,643.75	13,910								(6,858)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	109,748		322.22	613,970								(302,721)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	06/26/2019	07/01/2020	07/01/2020	EXPIRATION	3,840		318.78	27,360								(13,490)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	5,300		0.99	167,480								(82,808)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	800		1.04	7,360								(3,639)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	1,191		3,442.38	97,580								(48,247)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	174		3,542.20	11,760								(5,815)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	456		26,632.68	215,380								(106,492)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	94		27,401.95	50,250								(24,845)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	26		28,356.91	14,140								(6,991)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	3,537		1,924.22	142,800								(70,606)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	728		2,018.41	31,360								(15,506)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	572		2,031.87	27,060								(13,379)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	7,300		7,657.04	97,090								(48,005)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	2,100		7,657.04	29,610								(14,640)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	06/26/2020	EXERCISE	1,032		7,595.79	191,970		347,600						(94,917)	347,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	06/26/2020	EXERCISE	222		7,963.32	39,950		83,301						(19,753)	83,301			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/27/2019	07/01/2020	06/26/2020	EXERCISE	144		7,970.98	22,550		63,801						(11,150)	63,801			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	3,492		1,543.45	154,980								(76,628)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	841		1,611.50	25,220								(12,470)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	453		1,630.06	14,210								(7,026)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	109,450		323.72	576,240								(284,914)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	3,829		320.59	25,680								(12,697)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	06/27/2019	07/01/2020	06/26/2020	EXERCISE	12,445		312.44	73,320		29,360						(36,252)	29,360			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/27/2019	07/01/2020	07/01/2020	EXPIRATION	66		28,506.93	24,700								(12,213)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	373		27,670.64	149,000								(76,100)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	157		27,777.78	56,280								(28,744)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	22		27,724.21	8,520								(4,351)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	52		26,867.04	20,860								(10,654)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	26		26,813.46	13,370								(6,829)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	2,158		2,014.30	75,180								(38,397)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	874		2,070.74	15,130								(7,727)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	411		2,103.83	4,400								(2,247)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	360		1,957.86	12,040								(6,149)				

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	257		1,918.94	13,950								(7,125)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	5,800		7,799.82	94,540								(48,285)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	1,700		7,799.82	26,180								(13,371)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	700		7,799.82	10,780								(5,506)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	577		1,627.64	17,730								(9,055)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	1,346		1,676.01	21,420								(10,940)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	449		1,690.06	5,740								(2,932)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	577		1,543.37	18,630								(9,515)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	320		1,562.09	8,400								(4,290)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	99,304		328.21	474,140								(242,161)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	3,795		330.43	15,000								(7,661)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF	07/02/2019	07/08/2020	07/08/2020	EXPIRATION	1,581		324.1	10,350								(5,286)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS	07/02/2019	07/08/2020	07/02/2020	EXERCISE	24,396		346.38	168,000		740,913						(85,804)	740,913			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS	07/03/2019	07/08/2020	07/03/2020	EXERCISE	1,132		1,423.39	17,601		41,610						(9,013)	41,610			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	5,900		7,857.69	99,120								(50,757)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	4,300		0.99	123,410								(63,195)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	1,299		3,537.08	108,100								(55,355)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	1,700		7,857.69	27,030								(13,841)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	07/03/2019	07/08/2020	07/02/2020	EXERCISE	802		7,975.55	166,950		333,900						(85,491)	333,900			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	226		3,558.33	12,720								(6,514)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	415		27,073.86	273,280								(139,940)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	07/03/2019	07/08/2020	07/02/2020	EXERCISE	216		8,203.42	29,580		66,300						(15,147)	66,300			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	67		27,748.01	31,140								(15,946)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS	07/03/2019	07/08/2020	07/02/2020	EXERCISE	76		8,274.14	9,240		21,600						(4,732)	21,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	33		28,476.09	12,330								(6,314)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	2,354		1,579.98	74,370								(38,083)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	3,005		1,981.09	114,460								(58,612)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	713		2,022.32	27,160								(13,908)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	357		2,065.51	10,710								(5,484)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	572		1,633.43	19,530								(10,001)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	98,988		329.67	482,020								(246,830)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	3,795		331.9	15,240								(7,804)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM	07/03/2019	07/08/2020	07/08/2020	EXPIRATION	7,274		320.77	37,260								(19,080)				

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S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/10/2019	07/15/2020	07/10/2020	EXERCISE	34,603		345.27	245,140		1,129,566						(130,105)	1,129,566			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/10/2019	07/15/2020	07/10/2020	EXERCISE	2,035		349.4	10,920		58,045						(5,796)	58,045			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	387		27,907.74	140,400								(74,516)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	119		28,364.37	27,520								(14,606)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	52		28,740.41	8,260								(4,384)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	34		27,075.08	11,520								(6,114)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	34		26,913.92	16,020								(8,502)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	19		26,806.47	10,450								(5,546)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	1,799		2,043.12	44,450								(23,591)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	1,028		2,062.57	19,800								(10,509)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	411		2,087.87	5,520								(2,930)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	7,200		7,903.40	120,240								(63,816)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	1,600		7,903.40	26,720								(14,181)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	500		7,903.40	8,350								(4,432)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	1,022		1,621.38	34,560								(18,342)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	958		1,674.59	15,600								(8,280)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	511		1,707.46	4,960								(2,632)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/10/2019	07/15/2020	07/15/2020	EXPIRATION	319		1,572.87	7,100								(3,768)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	07/10/2019	07/14/2020	07/14/2020	EXPIRATION	90,518		328.03	521,280								(275,997)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	07/10/2019	05/13/2020	05/13/2020	EXPIRATION	2,829		329.94	11,070								(4,802)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	2,700		1	75,330								(40,086)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	1,500		1.01	30,600								(16,283)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	1,115		3,475.74	88,140								(46,902)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	143		3,552.67	8,150								(4,337)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	373		27,033.90	205,030								(109,103)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	159		27,846.54	85,570								(45,535)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	41		28,307.04	19,470								(10,361)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	2,783		1,944.51	130,140								(69,252)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	928		1,991.08	28,620								(15,230)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	670		2,043.48	20,020								(10,653)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	7,200		7,896.77	120,240								(63,984)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	1,600		7,896.77	26,720								(14,219)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	500		7,896.77	8,350								(4,443)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/10/2020	EXERCISE	924		7,849.39	191,990		343,092						(102,164)	343,092			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/10/2020	EXERCISE	241		8,149.47	38,190		79,801						(20,322)	79,801			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/10/2020	EXERCISE	127		8,228.44	21,700		49,000						(11,547)	49,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	2,118		1,567.26	67,320								(35,823)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	1,155		1,612.44	38,520								(20,498)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	770		1,634.25	22,320								(11,877)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/11/2019	07/15/2020	07/15/2020	EXPIRATION	90,915		327.41	528,870								(281,429)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/11/2019	07/15/2020	07/10/2020	EXERCISE	7,235		316.6	47,150		11,306						(25,090)	11,306			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/17/2020	EXERCISE	24,417		344.02	189,840		846,600						(104,299)	846,600			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/17/2020	EXERCISE	1,453		340.24	14,200		55,893						(7,802)	55,893			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	389		28,580.84	99,640								(54,742)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	176		28,635.28	42,720								(23,470)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	70		28,825.82	13,680								(7,516)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	44		27,192.63	22,680								(12,460)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	18		27,519.26	9,350								(5,137)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	2,013		2,014.96	65,520								(35,997)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	774		2,038.21	19,050								(10,466)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	619		2,086.65	6,240								(3,428)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	619		1,949.09	20,400								(11,208)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	258		1,921.97	12,900								(7,087)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	7,400		7,888.76	136,900								(75,213)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	2,200		7,888.76	38,720								(21,273)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	600		7,888.76	8,940								(4,912)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	1,161		1,651.57	21,600								(11,867)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	967		1,659.33	16,050								(8,818)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	451		1,674.84	5,880								(3,230)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	387		1,567.83	6,960								(3,824)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	516		1,555.43	14,160								(7,780)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	112,822		327.46	637,240								(350,101)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	07/17/2019	07/22/2020	07/22/2020	EXPIRATION	4,727		329.37	23,100								(12,691)				
HSI	INDEX LIAB	EX5	Equity/Index	CS-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	67		28,404.73	36,480								(20,095)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2019	07/22/2020	07/17/2020	EXERCISE	2,187		1,393.35	53,009		108,499						(29,200)	108,499			
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2019	07/22/2020	07/17/2020	EXERCISE	3,000		0.99	92,400		55,959						(50,898)	55,959			

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RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	07/18/2019	07/22/2020	07/17/2020	EXERCISE	1,800		1.01	37,440		10,176						(20,624)	10,176			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	660		3,510.69	46,460								(25,592)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	287		3,549.00	15,800								(8,703)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	349		27,331.86	190,000								(104,661)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	110		28,502.44	45,900								(25,284)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	40		28,448.00	21,450								(11,816)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	3,036		1,963.03	112,100								(61,750)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	823		2,029.11	27,840								(15,336)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	515		2,046.61	14,700								(8,097)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	7,400		7,904.13	134,680								(74,188)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	07/18/2019	07/22/2020	07/17/2020	EXERCISE	746		7,998.98	110,920		206,501						(61,100)	206,501			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	07/18/2019	07/22/2020	07/17/2020	EXERCISE	304		8,283.53	41,760		93,600						(23,003)	93,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	3,214		1,569.62	115,000								(63,348)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	2,100		7,904.13	36,540								(20,128)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	600		7,904.13	9,000								(4,958)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	1,286		1,627.18	32,000								(17,627)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	579		1,628.73	17,730								(9,767)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	07/18/2019	07/22/2020	07/22/2020	EXPIRATION	112,243		328.55	617,610								(340,209)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	07/18/2019	07/22/2020	07/17/2020	EXERCISE	7,860		318.05	37,750		11,300						(20,795)	11,300			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/24/2019	07/29/2020	07/24/2020	EXERCISE	22,594		346.6	162,240		805,909						(92,163)	805,909			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	07/24/2019	07/29/2020	07/24/2020	EXERCISE	1,738		343.49	15,120		67,393						(8,589)	67,393			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	429		28,224.41	163,800								(93,049)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	73		28,633.46	18,400								(10,452)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	51		28,906.16	9,660								(5,488)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	84		27,242.70	40,480								(22,995)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	1,613		2,090.92	34,560								(19,632)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	958		2,094.89	19,570								(11,117)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	504		2,128.61	6,500								(3,692)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	302		1,981.81	13,320								(7,567)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	6,600		8,010.60	105,600								(59,988)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	1,200		8,010.60	18,120								(10,293)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	500		8,010.60	8,450								(4,800)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	886		1,662.59	20,720								(11,770)				

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	633		1,695.78	9,100								(5,169)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	443		1,716.33	4,620								(2,624)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	316		1,577.25	6,500								(3,692)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	119,883		325.3	727,680								(413,370)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	6,010		330.05	24,890								(14,139)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	07/24/2019	07/29/2020	07/29/2020	EXPIRATION	1,582		329.1	7,100								(4,033)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2019	07/29/2020	07/24/2020	EXERCISE	3,300		1	92,400		10,649						(52,628)	10,649			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	1,083		3,517.17	81,320								(46,317)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	399		3,580.35	22,260								(12,678)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	142		3,503.12	15,150								(8,629)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	368		27,358.10	248,000								(141,252)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	111		27,738.08	64,500								(36,737)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	29		29,095.13	7,920								(4,511)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	3,766		1,980.54	172,420								(98,204)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	865		2,029.66	34,170								(19,462)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	356		2,098.43	8,400								(4,784)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	6,600		7,929.86	103,620								(59,018)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	1,100		7,929.86	16,390								(9,335)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2019	07/29/2020	07/24/2020	EXERCISE	706		8,080.53	107,520		207,200						(61,239)	207,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2019	07/29/2020	07/24/2020	EXERCISE	252		8,207.41	49,000		108,000						(27,909)	108,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	07/25/2019	07/29/2020	07/24/2020	EXERCISE	139		8,532.53	10,890		27,500						(6,203)	27,500			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	2,754		1,589.55	110,510								(62,942)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	1,089		1,614.53	38,590								(21,979)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	704		1,666.06	13,970								(7,957)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	07/25/2019	07/29/2020	07/29/2020	EXPIRATION	119,920		325.21	727,680								(414,460)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	07/25/2019	07/29/2020	07/24/2020	EXERCISE	13,606		315.41	76,970		37,740						(43,839)	37,740			
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	07/26/2019	07/29/2020	07/24/2020	EXERCISE	986		1,418.98	15,260		37,799						(8,714)	37,799			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2019	08/05/2020	07/31/2020	EXERCISE	32,848		345.38	233,910		1,338,702						(137,242)	1,338,702			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	07/31/2019	08/05/2020	07/31/2020	EXERCISE	1,453		341.26	13,350		65,235						(7,833)	65,235			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/31/2019	08/05/2020	08/05/2020	EXPIRATION	6,400		7,848.78	108,800								(63,836)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/31/2019	08/05/2020	08/05/2020	EXPIRATION	1,300		7,848.78	20,930								(12,280)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/31/2019	08/05/2020	08/05/2020	EXPIRATION	800		7,848.78	12,880								(7,557)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	07/31/2019	08/05/2020	08/05/2020	EXPIRATION	105,727		326.64	577,820								(339,024)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	07/31/2019	08/05/2020	08/05/2020	EXPIRATION	5,698		330.12	23,400								(13,729)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	07/31/2020	EXERCISE	3,500		1	94,150		66,709						(55,386)	66,709			
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	07/31/2020	EXERCISE	800		1.01	19,120		8,048						(11,248)	8,048			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	802		3,503.99	63,840								(37,556)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	143		3,559.83	7,850								(4,618)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	105,413		326.63	559,440								(329,106)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	08/01/2019	08/05/2020	07/31/2020	EXERCISE	9,497		315.58	51,000		25,884						(30,002)	25,884			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	316		27,726.50	120,960								(71,158)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	143		28,098.67	39,140								(23,025)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	26		28,125.25	7,070								(4,159)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	53		26,450.50	32,900								(19,354)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	23		26,450.50	9,300								(5,471)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	2,172		2,032.08	69,300								(40,768)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	931		2,051.42	24,660								(14,507)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	517		2,061.08	12,600								(7,412)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	414		1,927.67	15,280								(8,989)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	967		1,632.95	29,550								(17,384)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	838		1,671.72	15,470								(9,101)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	516		1,698.08	6,720								(3,953)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	645		1,547.66	21,900								(12,883)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	369		26,742.92	213,640								(125,680)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	68		26,902.42	47,160								(27,743)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	41		27,832.84	19,910								(11,713)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	3,620		1,950.88	186,900								(109,949)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	621		2,041.75	20,640								(12,142)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	517		2,018.55	21,800								(12,824)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	6,400		7,801.14	104,960								(61,746)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	1,300		7,801.14	20,150								(11,854)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	07/31/2020	EXERCISE	987		7,785.54	228,690		415,798						(134,533)	415,798			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	07/31/2020	EXERCISE	333		8,081.98	61,100		129,998						(35,944)	129,998			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	07/31/2020	EXERCISE	128		8,159.99	22,200		50,001						(13,060)	50,001			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	2,837		1,572.47	118,800								(69,887)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	516		1,625.20	15,760								(9,271)				

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/01/2019	08/05/2020	08/05/2020	EXPIRATION	580		1,606.59	24,300								(14,295)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/12/2020	08/07/2020	EXERCISE	33,372		354.45	205,920		1,133,920						(124,663)	1,133,920			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/12/2020	08/07/2020	EXERCISE	1,426		349.89	11,750		54,957						(7,113)	54,957			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	511		27,021.34	250,040								(151,373)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	208		27,463.46	70,200								(42,499)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	108		27,645.51	30,800								(18,646)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/07/2019	08/12/2020	08/07/2020	EXERCISE	42		26,111.09	18,370		7,871						(11,121)	7,871			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/07/2019	08/12/2020	08/07/2020	EXERCISE	27		26,189.11	12,880		2,909						(7,797)	2,909			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	2,543		1,966.57	107,040								(64,801)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	1,325		1,996.77	41,250								(24,973)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	901		2,043.95	16,320								(9,880)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	371		1,892.97	13,580								(8,221)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	265		1,966.57	4,950								(2,997)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	5,800		7,551.90	85,260								(51,616)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	1,800		7,551.90	30,960								(18,743)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	1,066		1,610.23	23,680								(14,336)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	1,333		1,598.23	34,600								(20,947)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	466		1,587.72	13,790								(8,348)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/07/2019	08/12/2020	08/12/2020	EXPIRATION	333		1,527.69	8,050								(4,873)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2019	08/12/2020	08/07/2020	EXERCISE	85,629		323.82	510,300		55,487						(308,932)	55,487			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/07/2019	05/05/2020	05/05/2020	EXPIRATION	6,026		327.29	17,480								(8,044)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	31		25,990.16	6,400								(3,885)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	1,605		1,471.82	33,360		62,401						(20,249)	62,401			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	3,700		1	122,840		234,207						(74,563)	234,207			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	500		1.01	12,100		24,500						(7,345)	24,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	1,274		3,355.12	113,950								(69,167)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	207		3,317.99	10,640								(6,458)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	398		26,589.21	232,050		336,065						(140,853)	336,065			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	133		26,852.99	60,200		77,022						(36,541)	77,022			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	34		27,195.91	15,930		8,106						(9,669)	8,106			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	3,168		1,944.56	129,320								(78,496)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	1,247		1,961.89	50,400								(30,592)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	623		1,977.29	33,240								(20,176)				

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	5,800		7,724.83	87,000								(52,808)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	1,900		7,724.83	32,870								(19,952)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	880		7,786.62	184,280		353,599						(111,857)	353,599			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	272		7,964.29	42,000		86,101						(25,494)	86,101			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	168		8,002.92	31,070		67,600						(18,859)	67,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	2,219		1,541.32	88,400		61,836						(53,658)	61,836			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	1,044		1,575.03	33,120								(20,104)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	08/08/2019	08/12/2020	08/12/2020	EXPIRATION	85,099		325.84	499,500								(303,193)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	08/08/2019	08/12/2020	08/07/2020	EXERCISE	5,988		316.64	30,020		15,178						(18,222)	15,178			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/14/2020	EXERCISE	29,376		348.16	268,830		1,065,612						(167,765)	1,065,612			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/14/2020	EXERCISE	1,426		342.55	17,900		59,729						(11,171)	59,729			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/14/2020	EXERCISE	1,996		339.05	29,750		90,620						(18,566)	90,620			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	522		26,753.39	236,740								(147,739)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	173		26,804.34	75,240								(46,954)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	118		27,186.54	36,900								(23,028)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/14/2019	08/19/2020	08/14/2020	EXERCISE	47		25,810.65	20,760		24,583						(12,955)	24,583			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	08/14/2019	08/19/2020	08/14/2020	EXERCISE	31		25,810.65	14,640		16,388						(9,136)	16,388			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	2,394		1,915.18	106,040								(66,175)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	598		1,981.35	13,420								(8,375)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	490		1,946.43	16,110								(10,054)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	9,700		7,490.13	125,130								(78,088)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	2,200		7,490.13	30,140								(18,809)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	700		7,490.13	8,470								(5,286)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	1,227		1,559.97	36,180								(22,578)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	1,295		1,593.72	25,080								(15,651)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	886		1,606.93	14,300								(8,924)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	409		1,483.66	11,400								(7,114)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	113,972		324.75	610,300								(380,862)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	4,445		332.62	11,900								(7,426)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	08/14/2019	08/19/2020	08/19/2020	EXPIRATION	1,905		328.21	7,560								(4,718)				
GOLDLNPM	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	1,254		1,456.54	34,770		60,799						(21,756)	60,799			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	5,500		1	155,100		297,000						(97,047)	297,000			

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	1,200		1.01	30,840		61,200						(19,297)	61,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/19/2020	EXPIRATION	1,462		3,305.75	105,600								(66,075)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/19/2020	EXPIRATION	213		3,397.67	10,500								(6,570)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/19/2020	EXPIRATION	152		3,427.22	9,000								(5,631)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	410		25,860.76	225,750		451,501						(141,253)	451,501			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	149		26,500.24	80,560		190,000						(50,407)	190,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	98		26,935.09	53,000		97,336						(33,162)	97,336			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	3,869		1,853.51	164,010		319,497						(102,622)	319,497			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	926		1,901.22	28,730		44,774						(17,977)	44,774			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	708		1,932.42	26,130		12,140						(16,350)	12,140			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/15/2019	08/19/2020	08/19/2020	EXPIRATION	9,700		7,484.88	128,040								(80,116)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/15/2019	08/19/2020	08/19/2020	EXPIRATION	2,300		7,484.88	32,200								(20,148)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	1,176		7,582.19	206,800		395,999						(129,396)	395,999			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	281		7,874.10	25,410		54,601						(15,899)	54,601			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	94		7,776.79	16,730		36,399						(10,468)	36,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	3,284		1,471.87	121,920		240,000						(76,286)	240,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	1,231		1,520.11	40,140		71,138						(25,116)	71,138			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	753		1,501.11	25,630		55,000						(16,037)	55,000			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	08/15/2019	08/19/2020	08/19/2020	EXPIRATION	113,471		326.82	549,270								(343,682)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	14,856		315.74	77,080		46,568						(48,229)	46,568			
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	08/15/2019	08/19/2020	08/14/2020	EXERCISE	1,580		316.69	9,200		12,756						(5,757)	12,756			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2019	08/26/2020	08/21/2020	EXERCISE	32,101		354.12	226,000		1,014,205						(145,255)	1,014,205			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2019	08/26/2020	08/21/2020	EXERCISE	1,704		348.13	16,740		64,045						(10,759)	64,045			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	530		27,224.63	243,250								(156,342)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	214		27,565.27	71,680								(46,070)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	88		27,434.25	33,350								(21,435)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/21/2020	EXERCISE	80		26,176.52	37,380		15,430						(24,025)	15,430			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	27		26,386.14	14,350								(9,223)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	2,756		1,958.56	115,440								(74,196)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	1,219		1,981.20	40,710								(26,165)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	901		2,011.39	21,590								(13,876)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	954		1,864.21	38,880								(24,989)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	5,700		7,733.21	106,590								(68,508)				

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	2,200		7,733.21	35,860								(23,048)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	500		7,733.21	7,050								(4,531)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	1,523		1,580.81	50,140								(32,226)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	1,457		1,611.00	33,000								(21,210)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	662		1,633.65	10,900								(7,006)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	927		1,487.20	30,660								(19,706)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	96,825		328.59	486,640								(312,774)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	08/21/2019	08/26/2020	08/26/2020	EXPIRATION	5,030		331.77	19,200								(12,340)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2019	08/26/2020	08/26/2020	EXPIRATION	54		25,553.79	21,000								(13,533)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	2,300		1	50,140		92,000						(32,311)	92,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	700		1.01	13,720		25,900						(8,841)	25,900			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2019	08/26/2020	08/26/2020	EXPIRATION	978		3,393.91	79,860								(51,464)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	373		26,436.00	234,220		460,600						(150,936)	460,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	122		27,249.82	53,440		82,950						(34,438)	82,950			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	72		26,987.30	44,080		68,251						(28,406)	68,251			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/22/2019	08/26/2020	08/26/2020	EXPIRATION	5,700		7,707.42	108,300								(69,791)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/22/2019	08/26/2020	08/26/2020	EXPIRATION	2,100		7,707.42	34,440								(22,194)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/22/2019	08/26/2020	08/26/2020	EXPIRATION	500		7,707.42	6,900								(4,447)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	895		7,776.79	141,450		262,200						(91,153)	262,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	2,595		1,884.68	123,480		66,339						(79,573)	66,339			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2019	08/26/2020	08/26/2020	EXPIRATION	953		1,952.66	35,460								(22,851)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2019	08/26/2020	08/26/2020	EXPIRATION	847		1,926.22	38,400								(24,746)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	259		7,884.69	50,000		102,000						(32,221)	102,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	169		7,823.03	33,150		65,000						(21,363)	65,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	2,722		1,506.00	70,110		126,536						(45,180)	126,536			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	996		1,522.56	30,150		29,787						(19,429)	29,787			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	730		1,546.66	30,800		4,248						(19,848)	4,248			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	08/22/2019	08/26/2020	08/26/2020	EXPIRATION	96,736		328.58	505,120								(325,510)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	08/22/2019	08/26/2020	08/21/2020	EXERCISE	11,935		317.43	61,940		30,716						(39,915)	30,716			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	08/28/2019	09/02/2020	08/28/2020	EXERCISE	32,988		355.38	252,720		1,051,830						(167,145)	1,051,830			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	08/28/2019	09/02/2020	08/28/2020	EXERCISE	3,383		350.06	35,520		125,880						(23,492)	125,880			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	411		26,634.93	301,740								(199,566)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	200		27,233.76	94,640								(62,594)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	138		27,363.94	59,040								(39,048)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	09/02/2020	08/28/2020	EXERCISE	58		25,853.84	32,400		32,515						(21,429)	32,515			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	2,487		1,853.64	205,160								(135,690)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	1,027		1,940.59	42,940								(28,400)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	919		1,933.19	40,970								(27,097)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/28/2019	09/02/2020	08/28/2020	EXERCISE	487		1,842.55	15,750		4,146						(10,417)	4,146			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/28/2019	09/02/2020	08/28/2020	EXERCISE	378		1,842.55	12,600		3,224						(8,333)	3,224			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	5,200		7,587.89	73,320								(48,493)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	2,700		7,587.89	39,960								(26,429)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	500		7,587.89	5,700								(3,770)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	1,154		1,538.98	45,220								(29,908)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	1,086		1,544.87	40,000								(26,455)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	951		1,565.49	27,720								(18,334)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/28/2019	09/02/2020	08/28/2020	EXERCISE	340		1,459.45	6,900		7,615						(4,564)	7,615			
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	112,841		327.69	599,530								(396,520)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	08/28/2019	09/02/2020	09/02/2020	EXPIRATION	3,458		332.14	12,430								(8,221)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	15,265		143.25	30,360		68,200						(20,133)	68,200			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	4,700		0.99	143,350		267,900						(95,061)	267,900			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	800		0.99	25,920		48,000						(17,188)	48,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2019	09/02/2020	09/02/2020	EXPIRATION	674		3,332.86	63,020								(41,791)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/29/2019	09/02/2020	09/02/2020	EXPIRATION	264		3,373.80	18,450								(12,235)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	410		26,309.52	272,160		507,604						(180,479)	507,604			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	118		26,915.85	68,510		142,600						(45,431)	142,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	68		27,574.91	27,000		63,001						(17,905)	63,001			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	2,610		1,826.52	123,480		205,800						(81,884)	205,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	746		1,918.50	21,840		20,883						(14,483)	20,883			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	09/02/2020	EXPIRATION	1,172		1,965.43	37,840								(25,093)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/29/2019	09/02/2020	09/02/2020	EXPIRATION	5,200		7,702.31	74,880								(49,656)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/29/2019	09/02/2020	09/02/2020	EXPIRATION	2,700		7,702.31	41,040								(27,215)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	948		7,748.52	132,860		240,901						(88,104)	240,901			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	234		7,802.44	49,140		95,400						(32,587)	95,400			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	143		7,833.25	33,440		67,098						(22,175)	67,098			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	2,940		1,484.74	110,000		202,400						(72,945)	202,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	935		1,498.21	16,240		29,399						(10,769)	29,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	601		1,558.08	17,460		12,181						(11,578)	12,181			
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2019	09/02/2020	09/02/2020	EXPIRATION	112,566		328.49	617,480								(409,473)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2019	09/02/2020	09/02/2020	EXPIRATION	3,449		332.95	12,980								(8,608)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	08/29/2019	09/02/2020	08/28/2020	EXERCISE	16,305		317.96	84,240		41,499						(55,863)	41,499			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/05/2019	09/10/2020	09/04/2020	EXERCISE	20,046		355.95	144,130		580,655						(98,464)	580,655			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/05/2019	09/10/2020	09/04/2020	EXERCISE	1,412		346.74	17,150		53,888						(11,716)	53,888			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	352		27,877.46	151,340								(103,389)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	281		27,957.64	112,500								(76,855)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	79		27,850.73	34,650								(23,671)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/04/2020	EXERCISE	71		26,059.94	39,330		28,466						(26,869)	28,466			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/04/2020	EXERCISE	45		26,434.14	28,920		1,173						(19,757)	1,173			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	1,778		1,968.09	93,160								(63,643)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	1,830		2,019.73	58,800								(40,170)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	680		2,015.91	22,750								(15,542)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	418		1,897.32	18,400								(12,570)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	261		1,899.24	12,050								(8,232)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	6,400		7,862.53	83,840								(57,276)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	1,200		7,862.53	17,640								(12,051)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	600		7,862.53	5,280								(3,607)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	927		1,569.66	35,700								(24,389)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	2,052		1,616.49	44,330								(30,284)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	463		1,605.92	11,480								(7,843)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	397		1,491.10	11,340								(7,747)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	106,101		330.38	547,400								(373,962)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	JPM-	09/05/2019	09/10/2020	09/10/2020	EXPIRATION	3,745		324.93	41,880								(28,611)				
HSI	INDEX LIAB	EX5	Equity/Index	ML-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	37		26,423.85	23,200								(15,893)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	1,800		1	44,280		79,200						(30,334)	79,200			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	600		1.03	21,360		22,680						(14,633)	22,680			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	1,202		3,488.19	105,000								(71,931)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	362		26,743.86	201,372		358,884						(137,952)	358,884			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	116		27,520.99	60,636		70,835						(41,539)	70,835			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	49		28,298.11	17,875								(12,245)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	3,087		1,913.42	135,700								(92,963)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	837		1,995.61	25,600								(17,538)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	628		2,014.73	21,576								(14,781)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	6,400		7,852.53	86,400								(59,189)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	1,200		7,852.53	17,880								(12,249)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	1,044		7,836.83	197,620		352,601						(135,381)	352,601			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	229		8,127.37	38,160		79,200						(26,142)	79,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	115		8,323.69	13,860		31,500						(9,495)	31,500			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	2,724		1,511.18	117,178		65,689						(80,274)	65,689			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	864		1,580.42	23,439								(16,057)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	465		1,578.92	12,698								(8,699)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	09/06/2019	09/10/2020	09/10/2020	EXPIRATION	105,712		330.62	562,740								(385,510)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	12,473		320.68	56,000		14,333						(38,363)	14,333			
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	SG-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	1,871		317.47	12,720		12,625						(8,714)	12,625			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA-	09/06/2019	09/10/2020	09/04/2020	EXERCISE	8,455		139.79	21,840		45,575						(14,962)	45,575			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2019	09/16/2020	09/11/2020	EXERCISE	35,031		351.81	271,830		1,178,829						(190,197)	1,178,829			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2019	09/16/2020	09/11/2020	EXERCISE	4,842		343.39	60,350		203,737						(42,226)	203,737			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	387		28,222.52	157,500								(110,201)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	114		28,548.16	34,410								(24,076)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	99		28,412.48	34,020								(23,803)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	22		26,540.02	9,540								(6,675)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	41		27,326.99	18,150								(12,699)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	33		26,811.39	21,330								(14,924)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	1,269		1,629.28	49,800								(34,845)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	762		1,684.43	15,600								(10,915)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	508		1,671.83	12,240								(8,564)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	317		1,537.89	7,200								(5,038)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	571		1,545.77	21,780								(15,239)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	2,495		2,044.63	96,530								(67,541)				

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	713		2,095.70	16,940								(11,853)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	611		2,068.20	18,960								(13,266)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	356		1,964.11	11,340								(7,934)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	6,600		7,887.58	99,660								(69,731)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	1,100		7,887.58	11,550								(8,081)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	700		7,887.58	7,840								(5,486)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	83,834		329.26	466,320								(326,280)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	09/11/2019	09/16/2020	09/16/2020	EXPIRATION	4,379		331.82	20,020								(14,008)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	09/12/2019	09/16/2020	09/11/2020	EXERCISE	4,200		0.99	147,840		158,065						(103,730)	158,065			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	09/12/2019	09/16/2020	09/11/2020	EXERCISE	1,600		1.01	56,160		23,415						(39,404)	23,415			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	1,300		3,503.47	126,040								(88,434)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	254		3,620.25	15,210								(10,672)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	141		3,588.40	4,300								(3,017)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2019	09/16/2020	09/11/2020	EXERCISE	364		27,128.08	259,380		195,780						(181,990)	195,780			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	118		28,161.01	55,680								(39,067)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	63		28,324.11	32,470								(22,782)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	3,516		1,956.47	185,610								(130,230)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	408		2,054.59	13,680								(9,598)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	612		2,062.44	22,560								(15,829)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	6,600		7,917.34	95,700								(67,146)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	1,100		7,917.34	11,220								(7,872)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	700		7,917.34	7,560								(5,304)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2019	09/16/2020	09/11/2020	EXERCISE	783		7,814.41	206,460		365,804						(144,860)	365,804			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2019	09/16/2020	09/11/2020	EXERCISE	253		8,352.79	29,400		66,002						(20,628)	66,002			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	09/12/2019	09/16/2020	09/11/2020	EXERCISE	139		8,360.71	18,150		41,800						(12,735)	41,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	2,921		1,576.64	120,520								(84,561)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	889		1,601.84	28,140								(19,744)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	698		1,645.94	22,880								(16,053)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	83,683		329.54	477,040								(334,708)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	09/12/2019	09/16/2020	09/16/2020	EXPIRATION	4,684		332.42	21,450								(15,050)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	09/12/2019	09/16/2020	09/11/2020	EXERCISE	18,110		319.61	104,980		27,570						(73,658)	27,570			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	09/12/2019	09/16/2020	09/11/2020	EXERCISE	14,152		139.05	27,000		60,000						(18,944)	60,000			

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	398		28,205.81	177,120								(127,345)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	221		28,694.46	61,200								(44,001)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	99		28,558.72	31,590								(22,712)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	48		27,228.52	27,300								(19,628)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	22		27,228.52	10,080								(7,247)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	1,843		1,998.35	109,080								(78,426)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	1,126		2,062.82	37,180								(26,732)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	870		2,051.10	32,300								(23,223)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	307		1,947.56	15,420								(11,087)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	256		1,929.98	11,550								(8,304)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	7,000		7,888.55	115,500								(83,042)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	1,400		7,888.55	21,980								(15,803)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	700		7,888.55	7,910								(5,687)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	765		1,682.83	17,640								(12,683)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	893		1,678.12	21,840								(15,702)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	765		1,709.49	12,600								(9,059)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	446		1,566.77	12,670								(9,109)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	09/18/2019	09/23/2020	09/18/2020	EXERCISE	58,393		353.52	397,700		1,845,310						(285,937)	1,845,310			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	09/18/2019	09/23/2020	09/18/2020	EXERCISE	1,994		354.93	12,390		60,211						(8,908)	60,211			
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	107,716		330.85	615,880								(442,803)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	4,047		327.63	28,990								(20,843)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	09/18/2019	09/23/2020	09/23/2020	EXPIRATION	2,179		335.02	9,030								(6,492)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	38		26,707.17	20,900								(15,068)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2019	09/23/2020	09/18/2020	EXERCISE	2,200		0.99	64,240		72,841						(46,315)	72,841			
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2019	09/23/2020	09/18/2020	EXERCISE	1,500		0.99	13,500		19,500						(9,733)	19,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	788		3,499.36	62,160								(44,816)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/19/2019	09/23/2020	09/18/2020	EXERCISE	321		27,040.60	196,620		198,058						(141,758)	198,058			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	89		27,826.34	52,800								(38,067)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	74		27,934.72	34,000								(24,513)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	2,975		1,961.35	119,480								(86,142)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	718		2,023.74	29,820								(21,499)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	975		2,039.34	35,910								(25,890)				

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	7,000		7,901.79	118,300								(85,291)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	1,400		7,901.79	22,540								(16,251)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	700		7,901.79	8,190								(5,905)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2019	09/23/2020	09/18/2020	EXERCISE	797		7,878.08	140,490		252,000						(101,290)	252,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2019	09/23/2020	09/18/2020	EXERCISE	114		8,130.94	13,950		27,900						(10,058)	27,900			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	09/19/2019	09/23/2020	09/18/2020	EXERCISE	240		8,138.84	45,980		96,900						(33,150)	96,900			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	2,690		1,572.40	107,520								(77,519)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	512		1,611.44	11,680								(8,421)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	833		1,603.63	23,920								(17,246)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	09/19/2019	09/23/2020	09/23/2020	EXERCISE	8,494		145.65	13,080		41,999						(9,430)	41,999			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	09/19/2019	09/23/2020	09/23/2020	EXPIRATION	107,379		330.92	610,650								(440,262)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	09/19/2019	09/23/2020	09/18/2020	EXERCISE	6,847		320.64	34,760		7,210						(25,061)	7,210			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	397		27,698.91	239,680								(176,947)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	130		27,294.35	105,000								(77,518)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	85		28,373.18	28,520								(21,055)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	30		26,566.14	9,680								(7,146)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	33		26,970.71	19,620								(14,485)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	1,849		2,035.06	70,560								(52,092)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	1,130		2,011.69	53,460								(39,468)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	873		2,068.17	23,800								(17,571)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	308		1,939.64	15,120								(11,163)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	257		1,943.53	11,050								(8,158)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	5,800		7,803.54	78,880								(58,234)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	1,100		7,803.54	13,200								(9,745)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	900		7,803.54	8,730								(6,445)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	709		1,583.21	38,280								(28,261)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	903		1,642.14	26,740								(19,741)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	580		1,677.80	11,160								(8,239)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	387		1,547.55	13,020								(9,612)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	322		1,527.39	11,850								(8,748)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	95,397		332.43	500,410								(369,434)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	09/25/2019	09/30/2020	09/30/2020	EXPIRATION	3,729		331.14	21,480								(15,858)				

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S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2019	09/30/2020	09/25/2020	EXERCISE	35,582		353.05	255,000		1,052,262						(188,257)	1,052,262			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2019	09/30/2020	09/25/2020	EXERCISE	4,270		350.59	35,550		136,771						(26,245)	136,771			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/26/2019	09/30/2020	09/25/2020	EXERCISE	4,400		0.99	136,840		92,721						(101,304)	92,721			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/26/2019	09/30/2020	09/25/2020	EXERCISE	500		1	13,750		9,037						(10,179)	9,037			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	1,387		3,549.84	122,990								(91,051)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	340		3,560.43	17,640								(13,059)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	170		3,443.87	15,840								(11,727)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2019	09/30/2020	09/25/2020	EXERCISE	409		27,133.14	251,900		16,698						(186,485)	16,698			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	123		27,617.18	61,710								(45,685)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	74		27,832.30	31,800								(23,542)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	3,098		1,954.40	160,800								(119,042)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	671		2,029.94	18,720								(13,859)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	671		2,000.89	19,760								(14,629)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	5,800		7,771.99	78,880								(58,396)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	1,100		7,771.99	13,420								(9,935)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2019	09/30/2020	09/25/2020	EXERCISE	939		7,803.07	189,800		350,399						(140,511)	350,399			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2019	09/30/2020	09/25/2020	EXERCISE	219		8,090.64	34,170		73,100						(25,296)	73,100			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	09/26/2019	09/30/2020	09/25/2020	EXERCISE	206		8,028.46	24,960		49,600						(18,478)	49,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	3,261		1,548.65	125,000								(92,539)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	1,109		1,590.05	29,410								(21,773)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	848		1,594.65	25,220								(18,671)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	09/26/2019	09/30/2020	09/25/2020	EXERCISE	12,695		141.79	21,780		55,800						(16,124)	55,800			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	95,182		333.18	494,270								(365,914)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	09/26/2019	09/30/2020	09/30/2020	EXPIRATION	3,410		331.89	19,470								(14,414)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	09/26/2019	09/30/2020	09/25/2020	EXERCISE	17,982		322.21	95,700		5,714						(70,848)	5,714			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	10/02/2019	10/07/2020	10/02/2020	EXERCISE	49,665		353.5	325,380		1,513,030						(246,433)	1,513,030			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	10/02/2019	10/07/2020	10/02/2020	EXERCISE	3,996		353.5	26,180		121,738						(19,828)	121,738			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	10/02/2019	10/07/2020	10/02/2020	EXERCISE	1,427		353.5	9,350		43,478						(7,081)	43,478			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	395		26,939.21	241,020								(182,541)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	92		27,773.73	27,840								(21,085)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	19		27,617.25	6,700								(5,074)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	10/02/2019	10/07/2020	10/02/2020	EXERCISE	46		26,235.09	22,920		12,594						(17,359)	12,594			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	2,135		1,913.17	137,200								(103,911)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	801		1,956.26	36,150								(27,379)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	747		2,001.23	21,980								(16,647)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	427		1,881.31	11,840								(8,967)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	267		1,898.17	5,650								(4,279)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	3,500		7,550.78	48,650								(36,846)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	1,000		7,550.78	13,100								(9,922)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	1,014		1,531.41	47,550								(36,013)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	608		1,558.05	21,780								(16,496)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	541		1,589.12	13,600								(10,300)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	10/02/2019	10/07/2020	10/02/2020	EXERCISE	473		1,469.27	14,280		5,414						(10,815)	5,414			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	80,836		330.01	397,320								(300,918)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	5,013		327.78	29,440								(22,297)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	10/07/2020	10/07/2020	EXPIRATION	1,567		333.2	5,850								(4,431)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/02/2019	07/08/2020	07/08/2020	EXPIRATION	1,567		330.01	5,450								(3,693)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/03/2019	10/05/2020	10/05/2020	EXPIRATION	50		26,005.86	18,460								(13,994)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	4,400		1.01	121,000		237,600						(91,885)	237,600			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	1,300		1.01	23,140		41,600						(17,572)	41,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	966		3,465.21	77,550								(58,890)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	146		3,530.14	10,350								(7,860)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	313		26,620.25	208,280		332,542						(158,164)	332,542			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	95		27,144.27	62,000		51,384						(47,082)	51,384			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	50		27,825.50	23,660								(17,967)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	3,078		1,909.12	138,040								(104,825)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	1,008		1,969.42	44,270								(33,618)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	902		2,009.00	27,880								(21,172)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	3,500		7,638.39	46,550								(35,349)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	1,000		7,638.39	12,600								(9,568)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	733		7,707.14	161,280		308,000						(122,473)	308,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	327		7,890.46	57,000		117,500						(43,285)	117,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	144		8,180.72	26,840		70,400						(20,382)	70,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	3,297		1,499.72	119,560		130,471						(90,792)	130,471			

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	1,009		1,554.71	31,350								(23,807)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	807		1,572.55	25,440								(19,319)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	9,161		139.91	21,320		48,100						(16,190)	48,100			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	12,185		319.42	67,470		22,925						(51,236)	22,925			
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/02/2020	EXERCISE	1,875		318.46	12,360		10,573						(9,386)	10,573			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	80,608		331.59	366,360								(278,208)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/03/2019	10/07/2020	10/07/2020	EXPIRATION	5,311		329.34	29,070								(22,075)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/09/2020	EXERCISE	42,337		354.75	283,100		1,273,129						(219,867)	1,273,129			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/09/2020	EXERCISE	1,989		352.64	15,190		64,011						(11,797)	64,011			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	505		27,373.50	252,700								(196,257)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	148		27,505.23	66,300								(51,491)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	30		27,768.69	10,720								(8,326)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/09/2020	EXERCISE	46		26,346.01	23,520		9,119						(18,267)	9,119			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	27		26,556.77	9,870								(7,665)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/09/2020	EXERCISE	30		26,082.54	19,520		14,080						(15,160)	14,080			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	2,295		1,931.87	118,680								(92,172)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	587		1,956.23	24,310								(18,880)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	747		1,965.60	28,280								(21,963)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	427		1,873.79	14,720								(11,432)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	5,800		7,690.52	79,460								(61,712)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	1,200		7,690.52	15,600								(12,116)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	500		7,690.52	5,150								(4,000)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	946		1,543.07	36,960								(28,705)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	879		1,560.83	28,080								(21,808)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	744		1,596.33	15,290								(11,875)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	338		1,501.65	7,600								(5,902)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/09/2019	10/15/2020	10/15/2020	EXPIRATION	94,210		331.13	465,080								(361,200)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	3,900		0.99	113,100		206,700						(88,071)	206,700			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	SG-	10/10/2019	10/15/2020	10/15/2020	EXPIRATION	944		3,511.42	79,530								(61,930)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	415		26,708.64	251,900		484,009						(196,155)	484,009			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	109		27,477.04	54,810		121,471						(42,681)	121,471			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	72		27,530.04	34,770		75,787						(27,075)	75,787			

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	3,927		1,899.24	162,800		318,197						(126,772)	318,197			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	637		1,914.31	26,400		52,252						(20,558)	52,252			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	743		1,950.11	26,740		34,361						(20,822)	34,361			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/10/2019	10/15/2020	10/15/2020	EXPIRATION	5,800		7,740.36	81,780								(63,682)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/10/2019	10/15/2020	10/15/2020	EXPIRATION	1,100		7,740.36	14,630								(11,392)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/10/2019	10/15/2020	10/15/2020	EXPIRATION	500		7,740.36	5,100								(3,971)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	1,098		7,840.98	201,450		382,493						(156,869)	382,493			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	233		7,995.79	36,000		72,001						(28,033)	72,001			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	194		8,034.49	31,350		64,499						(24,412)	64,499			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	3,030		1,507.64	93,600		184,499						(72,886)	184,499			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	943		1,515.07	37,240		78,397						(28,999)	78,397			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	808		1,546.26	19,800		43,200						(15,418)	43,200			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	12,783		141.37	22,860		57,599						(17,801)	57,599			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2019	10/15/2020	10/15/2020	EXPIRATION	94,097		331.21	480,180								(373,916)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2019	10/15/2020	10/09/2020	EXERCISE	10,282		319.33	71,940		38,604						(56,020)	38,604			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2019	10/21/2020	10/16/2020	EXERCISE	56,182		352.74	395,970		1,809,349						(314,677)	1,809,349			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2019	10/21/2020	10/16/2020	EXERCISE	7,985		349.24	68,320		285,206						(54,294)	285,206			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	444		27,866.04	210,000								(166,887)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	167		28,325.07	50,850								(40,410)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	104		28,433.08	28,280								(22,474)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	48		27,082.98	23,400								(18,596)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	2,393		1,970.46	122,820								(97,605)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	1,665		2,020.44	52,160								(41,451)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	728		2,055.04	15,260								(12,127)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	312		1,941.62	15,420								(12,254)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	260		1,922.40	9,000								(7,152)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	6,100		7,920.20	89,060								(70,776)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	1,800		7,920.20	23,580								(18,739)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	900		7,920.20	10,440								(8,297)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	1,115		1,590.63	37,230								(29,587)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	1,246		1,621.13	28,120								(22,347)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	656		1,660.78	8,400								(6,675)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	393		1,531.15	12,000								(9,536)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	109,383		330.19	610,740								(485,354)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	10/16/2019	10/21/2020	10/21/2020	EXPIRATION	3,116		334.04	12,700								(10,093)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	26		26,257.82	12,250								(9,761)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	3,300		0.99	106,590		201,300						(84,932)	201,300			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	900		1.01	44,190		61,921						(35,211)	61,921			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	1,421		3,556.32	125,970								(100,374)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	251		3,559.91	18,900								(15,060)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	195		3,581.44	12,880								(10,263)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	477		27,133.98	307,020		580,503						(244,637)	580,503			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	115		27,647.47	79,050		109,982						(62,988)	109,982			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	44		28,133.94	25,560		20,974						(20,367)	20,974			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	10,668		141.45	21,600		53,999						(17,211)	53,999			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	3,301		1,938.65	156,800		193,751						(124,940)	193,751			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	619		1,971.60	22,560		15,929						(17,976)	15,929			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	619		2,041.39	18,120								(14,438)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	6,100		7,942.14	89,060								(70,964)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	1,800		7,942.14	23,220								(18,502)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	1,095		7,997.73	206,190		382,800						(164,295)	382,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	252		8,124.81	46,200		92,000						(36,813)	92,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	101		8,180.40	7,200		13,600						(5,737)	13,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	3,373		1,541.84	144,560		275,608						(115,187)	275,608			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	1,103		1,563.42	32,640		62,900						(26,008)	62,900			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	324		1,618.93	9,250		4,822						(7,371)	4,822			
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	109,275		330.52	610,740								(486,645)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	10/17/2019	10/21/2020	10/21/2020	EXPIRATION	3,113		334.37	13,000								(10,359)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	10/17/2019	10/21/2020	10/16/2020	EXERCISE	23,972		320.56	135,520		65,113						(107,984)	65,113			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	395		27,746.30	181,260								(147,430)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	108		28,068.31	36,250								(29,484)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	19		28,953.83	2,200								(1,789)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	52		26,753.44	26,320								(21,408)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	63		26,780.28	32,980								(26,825)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	1,796		2,022.76	71,400								(58,074)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	1,026		2,059.78	27,400								(22,286)				

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	411		2,065.63	10,240								(8,329)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	308		1,954.55	12,240								(9,956)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	6,800		7,889.47	109,480								(89,047)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	600		7,889.47	9,120								(7,418)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	773		1,627.39	23,640								(19,228)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	837		1,656.89	17,550								(14,275)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	386		1,680.18	5,820								(4,734)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	515		1,528.00	10,960								(8,914)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	386		1,523.35	14,700								(11,956)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2019	10/28/2020	10/28/2020	EXERCISE	41,033		353.74	267,840		1,184,708						(217,851)	1,184,708			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2019	10/28/2020	10/28/2020	EXERCISE	1,425		350.58	11,450		45,624						(9,313)	45,624			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	95,329		331.7	521,900								(424,494)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	10/23/2019	10/28/2020	10/28/2020	EXPIRATION	1,553		339.43	4,400								(3,579)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	10/23/2019	07/20/2020	07/20/2020	EXPIRATION	6,521		332.34	23,310								(17,336)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	3,100		0.99	99,820		179,800						(81,406)	179,800			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	800		1	25,440		49,600						(20,747)	49,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/24/2019	10/28/2020	10/28/2020	EXPIRATION	773		3,588.77	51,520								(42,016)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	433		26,939.55	283,040		545,201						(230,827)	545,201			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	104		28,065.38	48,720		28,222						(39,732)	28,222			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2019	10/28/2020	10/28/2020	EXERCISE	19		27,850.94	8,550		9,038						(6,973)	9,038			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	3,129		1,957.39	136,640		182,261						(111,434)	182,261			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	10/24/2019	10/28/2020	10/28/2020	EXPIRATION	718		2,060.72	21,980								(17,925)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2019	10/28/2020	10/28/2020	EXPIRATION	6,800		7,966.71	108,800								(88,729)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/24/2019	10/28/2020	10/28/2020	EXPIRATION	500		7,966.71	7,600								(6,198)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	891		7,950.78	205,190		376,300						(167,338)	376,300			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	226		8,341.15	39,240		90,000						(32,001)	90,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	2,064		1,547.07	78,720		147,204						(64,198)	147,204			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2019	10/28/2020	10/28/2020	EXERCISE	774		1,633.88	21,240		5,118						(17,322)	5,118			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/24/2019	10/28/2020	10/23/2020	EXERCISE	516		1,633.88	16,240		3,412						(13,244)	3,412			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	10/24/2019	10/28/2020	10/28/2020	EXERCISE	11,305		139.54	26,560		62,399						(21,660)	62,399			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/24/2019	10/28/2020	10/28/2020	EXPIRATION	95,220		331.76	534,180								(435,638)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/24/2019	10/28/2020	10/28/2020	EXERCISE	17,989		322.08	109,620		35,039						(89,398)	35,039			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2019	09/02/2020	08/28/2020	EXERCISE	3,414		351.86	24,120		120,903						(19,232)	120,903			

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S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2019	11/04/2020	10/30/2020	EXERCISE	43,811		353.96	295,680		1,063,402						(246,013)	1,063,402			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2019	08/26/2020	08/21/2020	EXERCISE	1,707		357.83	7,560		47,585						(5,992)	47,585			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	405		28,274.15	150,700								(125,386)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	136		28,274.15	50,690								(42,175)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	70		29,035.38	12,160								(10,117)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	26		26,996.38	15,820								(13,163)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	22		27,213.87	12,540								(10,434)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	2,437		2,036.91	106,560								(88,661)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	711		2,080.25	20,020								(16,657)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	761		2,121.62	13,350								(11,108)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	355		1,971.90	16,100								(13,396)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	305		1,948.27	12,780								(10,633)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	305		1,920.69	14,760								(12,281)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	7,000		8,083.11	114,100								(94,934)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	1,200		8,083.11	17,520								(14,577)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	1,144		1,651.48	33,480								(27,856)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	636		1,695.52	10,400								(8,653)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	509		1,709.68	6,800								(5,658)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	636		1,572.84	21,300								(17,722)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	107,948		332.37	581,160								(483,540)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/30/2019	11/04/2020	11/04/2020	EXPIRATION	4,963		337.85	17,440								(14,511)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	78		27,175.78	35,280								(29,432)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	3,100		1	85,250								(71,119)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	600		1.02	4,140								(3,454)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	1,554		3,589.99	142,240								(118,663)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	277		3,672.89	16,000								(13,348)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	139		3,622.43	8,500								(7,091)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	385		27,289.64	252,720								(210,830)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	107		27,857.61	58,290								(48,628)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	52		28,046.94	28,560								(23,826)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	2,813		1,984.70	150,150								(125,261)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	767		2,045.31	21,600								(18,020)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	716		2,059.00	26,320								(21,957)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	7,100		8,083.83	113,600								(94,770)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	1,100		8,083.83	15,950								(13,306)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	10/30/2020	EXERCISE	915		8,164.67	156,140		288,600						(130,258)	288,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	10/30/2020	EXERCISE	223		8,568.86	25,020		57,599						(20,873)	57,599			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	10/30/2020	EXERCISE	161		8,471.85	40,690		102,700						(33,945)	102,700			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	3,712		1,573.38	139,780								(116,610)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	640		1,660.88	11,000								(9,177)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	704		1,634.32	24,530								(20,464)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	10/31/2019	11/04/2020	10/30/2020	EXERCISE	5,617		141.71	10,640		24,800						(8,876)	24,800			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	108,291		331.94	589,810								(492,044)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	4,654		337.42	16,500								(13,765)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	10/31/2019	11/04/2020	10/30/2020	EXERCISE	15,825		320.99	91,290		2,063						(76,158)	2,063			
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	SG-	10/31/2019	11/04/2020	11/04/2020	EXPIRATION	1,862		324.53	9,180								(7,658)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	371		28,537.27	143,820								(122,481)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	153		28,647.24	52,920								(45,068)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	84		29,087.12	18,400								(15,670)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	40		27,355.09	20,020								(17,050)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	25		27,492.56	8,190								(6,975)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	6,400		8,196.02	93,440								(79,576)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	1,500		8,196.02	20,550								(17,501)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	800		8,196.02	9,040								(7,699)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	944		1,667.42	27,300								(23,249)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	755		1,703.98	13,560								(11,548)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	755		1,711.93	12,120								(10,322)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	315		1,580.00	8,400								(7,154)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	440		1,575.23	11,690								(9,956)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	1,708		2,060.01	69,020								(58,779)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	653		2,119.72	13,650								(11,625)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	603		2,125.69	11,760								(10,015)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	352		1,986.36	11,620								(9,896)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2019	11/12/2020	11/06/2020	EXERCISE	34,092		352.34	265,200		1,123,327						(225,851)	1,123,327			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	94,023		330.51	537,560								(457,800)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	1,557		326.65	11,600								(9,879)				

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SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	11/06/2019	11/12/2020	11/12/2020	EXPIRATION	1,868		337.57	6,180								(5,263)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	4,200		0.99	119,280		218,400						(101,862)	218,400			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	600		1.01	7,020		12,000						(5,995)	12,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	1,025		3,721.50	88,920								(75,936)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	322		27,813.17	190,460		164,086						(162,649)	164,086			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	76		28,754.11	24,360								(20,803)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	98		28,615.74	53,730								(45,884)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	6,400		8,219.64	94,080								(80,342)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	1,500		8,219.64	20,550								(17,549)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	700		8,219.64	7,910								(6,755)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	706		8,244.30	138,620		255,200						(118,378)	255,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	207		8,589.53	32,130		71,400						(27,438)	71,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	231		8,556.65	20,520		41,800						(17,524)	41,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	2,258		1,608.33	73,440		80,906						(62,716)	80,906			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	1,067		1,638.62	33,660		5,906						(28,745)	5,906			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	627		1,662.53	17,200								(14,688)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	9,402		138.54	19,630		49,400						(16,764)	49,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	2,861		2,016.55	103,170		29,749						(88,105)	29,749			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	652		2,062.38	25,740								(21,981)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	853		2,090.27	29,750								(25,406)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	11/07/2019	11/12/2020	11/12/2020	EXPIRATION	94,243		329.42	600,980								(513,224)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CITI-	11/07/2019	11/12/2020	11/06/2020	EXERCISE	19,660		320.44	58,590		45,442						(50,035)	45,442			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	11/18/2020	11/13/2020	EXERCISE	53,409		353.63	334,730		1,565,190						(291,385)	1,565,190			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	10/15/2020	10/09/2020	EXERCISE	1,714		351.18	11,940		57,658						(10,236)	57,658			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	11/18/2020	11/13/2020	EXERCISE	1,428		351.18	10,500		45,350						(9,140)	45,350			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	371		28,783.79	155,530								(135,390)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	155		29,450.60	33,110								(28,823)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	36		28,783.79	15,100								(13,145)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	50		27,811.37	20,860								(18,159)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	29		27,728.02	12,560								(10,934)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	2,114		2,073.86	73,920								(64,348)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	1,007		2,119.55	21,200								(18,455)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	554		2,125.51	10,890								(9,480)				

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	503		1,990.43	16,800								(14,625)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	302		1,988.44	8,940								(7,782)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	252		1,980.50	11,200								(9,750)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	6,600		8,259.81	107,580								(93,649)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	1,800		8,259.81	26,280								(22,877)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	600		8,259.81	7,800								(6,790)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	566		1,674.99	15,390								(13,397)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	1,007		1,727.43	13,280								(11,560)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	315		1,713.13	5,150								(4,483)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	378		1,595.53	6,300								(5,484)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	100,869		332.13	511,920								(445,631)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/13/2019	11/18/2020	11/18/2020	EXPIRATION	1,557		335.66	5,950								(5,180)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2019	11/18/2020	11/18/2020	EXPIRATION	57		26,481.63	23,250								(20,295)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	3,300		1	99,660		188,100						(86,995)	188,100			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	1,900		1	45,980		83,600						(40,137)	83,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/14/2019	11/18/2020	11/18/2020	EXPIRATION	1,084		3,692.49	78,800								(68,786)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/14/2019	11/18/2020	11/18/2020	EXPIRATION	217		3,769.96	12,080								(10,545)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/14/2019	11/18/2020	11/18/2020	EXPIRATION	163		3,825.29	7,980								(6,966)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	400		28,059.77	261,960		510,600						(228,670)	510,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	101		29,004.36	48,160		47,918						(42,040)	47,918			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	61		28,559.85	35,530		56,290						(31,015)	56,290			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	2,912		2,009.38	136,300		266,808						(118,979)	266,808			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	954		2,073.10	30,590		38,306						(26,703)	38,306			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	452		2,071.11	22,230		19,044						(19,405)	19,044			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2019	11/18/2020	11/18/2020	EXPIRATION	6,700		8,257.83	109,210								(95,331)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2019	11/18/2020	11/18/2020	EXPIRATION	1,800		8,257.83	26,640								(23,255)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	860		8,274.34	203,060		376,299						(177,255)	376,299			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	242		8,530.33	37,400		76,000						(32,647)	76,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	109		8,645.94	21,060		48,600						(18,384)	48,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	2,958		1,601.50	113,740		220,898						(99,286)	220,898			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	1,448		1,650.75	37,950		82,787						(33,127)	82,787			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	441		1,631.69	21,210		48,300						(18,515)	48,300			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	11/14/2019	11/18/2020	11/18/2020	EXPIRATION	100,392		332.35	516,800								(451,124)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	22,068		321.41	115,730		53,024						(101,023)	53,024			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	11/14/2019	11/18/2020	11/13/2020	EXERCISE	10,104		138.14	21,420		51,789						(18,698)	51,789			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2019	11/25/2020	11/20/2020	EXERCISE	35,457		353.24	268,750		1,055,957						(239,132)	1,055,957			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2019	11/25/2020	11/20/2020	EXERCISE	4,539		351.82	37,600		141,562						(33,456)	141,562			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	431		28,906.11	168,000								(149,486)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	65		29,490.35	14,220								(12,653)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	36		29,267.78	9,900								(8,809)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	29		28,154.94	15,120								(13,454)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	SG-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	18		27,793.26	11,200								(9,966)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	1,655		2,071.94	65,010								(57,846)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	451		2,101.85	12,960								(11,532)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	401		2,107.83	10,720								(9,539)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	301		2,010.12	9,420								(8,382)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	5,400		8,283.75	90,180								(80,242)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	800		8,283.75	11,920								(10,606)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	500		8,283.75	5,750								(5,116)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	691		1,675.96	18,920								(16,835)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	754		1,718.93	11,520								(10,250)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	440		1,722.12	6,370								(5,668)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	314		1,591.60	7,400								(6,584)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	114,751		333.07	588,300								(523,466)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	CS-	11/20/2019	11/25/2020	11/25/2020	EXPIRATION	5,582		335.33	24,120								(21,462)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	4,100		1	121,360		225,500						(108,284)	225,500			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	800		1	30,640		62,400						(27,339)	62,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2019	11/25/2020	11/25/2020	EXPIRATION	1,386		3,690.69	121,380								(108,302)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2019	11/25/2020	11/25/2020	EXPIRATION	217		3,716.45	14,560								(12,991)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	425		27,988.42	271,400		530,997						(242,159)	530,997			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	112		29,015.77	52,700		27,656						(47,022)	27,656			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	61		28,016.18	52,700		76,359						(47,022)	76,359			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	2,929		2,002.22	129,920		249,398						(115,922)	249,398			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	909		2,081.44	34,920		60,139						(31,158)	60,139			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/21/2019	11/25/2020	11/25/2020	EXPIRATION	5,400		8,265.61	90,180								(80,464)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/21/2019	11/25/2020	11/25/2020	EXPIRATION	800		8,265.61	11,920								(10,636)				

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	932		8,406.13	173,250		338,799						(154,584)	338,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	194		8,637.57	23,840		51,202						(21,271)	51,202			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	60		8,786.35	10,150		26,000						(9,056)	26,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	3,283		1,610.88	131,040		270,416						(116,921)	270,416			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	758		1,639.40	18,240		38,401						(16,275)	38,401			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/21/2019	11/25/2020	11/25/2020	EXPIRATION	115,430		332.01	597,310								(532,954)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	14,001		320.44	72,900		27,911						(65,046)	27,911			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	8,696		141.58	14,880		49,200						(13,277)	49,200			
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	BNP-	11/21/2019	11/25/2020	11/20/2020	EXERCISE	4,978		319.47	26,560		33,276						(23,698)	33,276			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	377		29,077.81	157,940								(143,185)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	107		29,555.88	27,600								(25,022)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	46		29,443.39	13,390								(12,139)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	36		28,037.31	16,900								(15,321)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	18		28,009.19	11,850								(10,743)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	3,400		8,385.74	49,640								(45,003)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	1,600		8,385.74	23,360								(21,178)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	600		8,385.74	7,380								(6,691)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	554		1,677.83	21,240								(19,256)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	677		1,755.79	9,350								(8,477)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	554		1,763.91	6,750								(6,119)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	308		1,619.35	7,700								(6,981)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	431		1,601.49	15,400								(13,961)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2019	12/02/2020	11/25/2020	EXERCISE	64,380		355.41	424,490		1,697,176						(384,834)	1,697,176			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2019	12/02/2020	11/25/2020	EXERCISE	1,985		349.42	19,040		64,242						(17,261)	64,242			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	1,288		2,078.56	54,860								(49,735)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	545		2,153.22	10,670								(9,673)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	644		2,131.02	16,120								(14,614)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	248		2,013.98	8,850								(8,023)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	297		1,997.83	13,980								(12,674)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	102,847		333.46	537,840								(487,595)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	5,266		336.69	21,420								(19,419)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	11/26/2019	12/02/2020	12/02/2020	EXPIRATION	2,168		337.98	7,910								(7,171)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	2,400		1.02	59,040		127,200						(53,672)	127,200			

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RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	700		1.03	13,230		28,000						(12,027)	28,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/27/2019	12/02/2020	12/02/2020	EXPIRATION	943		3,723.98	81,200								(73,817)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/27/2019	12/02/2020	12/02/2020	EXPIRATION	189		3,820.52	11,970								(10,882)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/27/2019	12/02/2020	12/02/2020	EXPIRATION	135		3,824.23	9,150								(8,318)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	323		28,389.31	228,410		455,000						(207,643)	455,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	124		29,206.06	61,250		87,525						(55,681)	87,525			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	39		29,515.87	20,240		15,408						(18,400)	15,408			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	3,102		2,036.87	149,940		277,198						(136,308)	277,198			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	886		2,122.16	31,500		74,237						(28,636)	74,237			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	739		2,124.19	28,050		60,364						(25,500)	60,364			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/27/2019	12/02/2020	12/02/2020	EXPIRATION	3,300		8,444.70	48,510								(44,100)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/27/2019	12/02/2020	12/02/2020	EXPIRATION	1,700		8,444.70	24,990								(22,718)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	829		8,503.82	166,600		308,000						(151,453)	308,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	272		8,892.27	42,550		98,900						(38,681)	98,900			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	95		8,875.38	11,920		26,400						(10,836)	26,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	2,815		1,658.61	102,580		202,400						(93,253)	202,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	673		1,730.51	18,150		46,200						(16,500)	46,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	734		1,728.88	17,160		42,000						(15,600)	42,000			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/27/2019	12/02/2020	12/02/2020	EXPIRATION	102,701		333.61	547,800								(497,994)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	12,992		323.59	84,000		18,734						(76,363)	18,734			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	11/27/2019	12/02/2020	11/27/2020	EXERCISE	13,868		134.68	33,250		70,300						(30,227)	70,300			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/28/2019	12/02/2020	11/27/2020	EXERCISE	56		26,732.36	26,850		9,053						(24,476)	9,053			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2019	12/09/2020	12/04/2020	EXERCISE	49,148		354.1	340,810		1,395,963						(316,275)	1,395,963			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2019	12/09/2020	12/04/2020	EXERCISE	3,693		351.99	29,380		112,710						(27,265)	112,710			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	427		28,589.87	211,220								(196,014)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	83		29,170.51	23,920								(22,198)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	47		29,087.56	14,690								(13,632)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	43		27,594.48	21,120								(19,600)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	1,800		2,061.51	81,000								(75,169)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	650		2,145.49	11,440								(10,616)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	350		2,169.49	4,480								(4,157)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	250		1,975.53	9,750								(9,048)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	250		2,005.52	10,700								(9,930)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	7,000		8,296.52	104,300								(96,792)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	600		8,296.52	8,400								(7,795)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	500		8,296.52	5,800								(5,382)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	496		1,668.76	20,320								(18,857)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	434		1,728.48	8,540								(7,925)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	118,511		330.71	729,620								(677,095)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2019	12/09/2020	12/09/2020	EXPIRATION	8,687		334.9	39,200								(36,378)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	3,400		0.99	94,520		166,600						(87,950)	166,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	12/05/2019	12/09/2020	12/09/2020	EXPIRATION	1,179		3,622.59	121,690								(113,231)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	318		27,816.17	225,280		440,000						(209,620)	440,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	105		28,286.70	47,270		95,700						(43,984)	95,700			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/09/2020	EXPIRATION	36		30,224.14	5,800								(5,397)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/09/2020	EXERCISE	2,746		1,996.99	159,500		297,000						(148,413)	297,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	499		2,053.07	13,600		26,000						(12,655)	26,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	250		2,029.03	8,400		15,499						(7,816)	15,499			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2019	12/09/2020	12/09/2020	EXPIRATION	7,000		8,308.39	104,300								(97,050)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2019	12/09/2020	12/09/2020	EXPIRATION	500		8,308.39	7,100								(6,606)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/05/2019	12/09/2020	12/09/2020	EXPIRATION	500		8,308.39	6,050								(5,629)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	818		8,333.32	177,480		326,400						(165,143)	326,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	120		8,358.24	21,400		38,996						(19,912)	38,996			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	72		8,516.10	15,300		31,200						(14,236)	31,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	3,096		1,618.06	129,500		245,010						(120,498)	245,010			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	1,177		1,648.74	38,760		77,902						(36,066)	77,902			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	310		1,643.89	13,300		27,500						(12,376)	27,500			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	8,633		139.55	16,200		40,800						(15,074)	40,800			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/05/2019	12/09/2020	12/09/2020	EXPIRATION	118,061		330.78	739,140								(687,761)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/05/2019	12/09/2020	12/04/2020	EXERCISE	25,719		321.74	150,230		63,279						(139,787)	63,279			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	412		28,832.37	208,150								(197,050)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	64		29,418.51	19,260								(18,233)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	82		29,446.42	23,920								(22,644)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	57		27,939.21	28,960								(27,416)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	29		27,911.30	16,720								(15,828)				

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	21		27,799.65	13,080								(12,383)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	1,836		2,094.36	72,150								(68,303)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	546		2,162.89	9,900								(9,372)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	645		2,170.96	10,530								(9,968)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	546		2,021.79	19,800								(18,744)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	347		2,007.68	11,480								(10,868)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	6,700		8,402.60	102,510								(97,044)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	1,100		8,402.60	15,840								(14,995)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	900		8,402.60	10,800								(10,224)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	919		1,706.99	29,700								(28,116)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	490		1,749.42	9,280								(8,785)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	858		1,775.53	11,200								(10,603)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	797		1,630.29	19,240								(18,214)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	306		1,617.23	11,850								(11,218)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	124,134		331.89	700,000								(662,672)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	5,276		337.05	19,720								(18,668)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/11/2019	12/16/2020	12/16/2020	EXPIRATION	5,586		337.05	20,880								(19,767)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2019	12/16/2020	12/11/2020	EXERCISE	55,043		354.92	376,360		1,586,819						(356,291)	1,586,819			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2019	12/16/2020	12/11/2020	EXERCISE	2,554		350.33	23,220		85,315						(21,982)	85,315			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2019	08/19/2020	08/14/2020	EXERCISE	1,419		351.74	9,950		46,379						(9,166)	46,379			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	12/12/2019	12/16/2020	12/16/2020	EXPIRATION	41		26,832.17	19,140								(18,168)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	5,500		1	158,950		297,000						(150,876)	297,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	1,300		1.01	34,060		66,300						(32,330)	66,300			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2019	12/16/2020	12/16/2020	EXPIRATION	1,133		3,728.58	96,180								(91,294)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2019	12/16/2020	12/16/2020	EXPIRATION	189		3,750.82	11,900								(11,296)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/12/2019	12/16/2020	12/16/2020	EXPIRATION	135		3,843.48	5,150								(4,888)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	508		28,357.10	313,170		600,599						(297,262)	600,599			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	82		28,891.61	44,620		94,413						(42,353)	94,413			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	36		29,904.36	11,900		5,046						(11,296)	5,046			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	3,977		2,061.06	149,850		283,498						(142,238)	283,498			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	786		2,107.91	21,760		44,800						(20,655)	44,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	589		2,124.20	24,360		58,799						(23,123)	58,799			

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2019	12/16/2020	12/16/2020	EXPIRATION	6,700		8,466.89	102,510								(97,303)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2019	12/16/2020	12/16/2020	EXPIRATION	1,100		8,466.89	16,060								(15,244)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	1,323		8,483.82	268,800		481,597						(255,146)	481,597			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	248		8,746.30	37,800		75,600						(35,880)	75,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	94		8,932.57	15,280		35,200						(14,504)	35,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	2,797		1,672.77	89,700		174,820						(85,144)	174,820			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	547		1,700.73	13,230		26,998						(12,558)	26,998			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	304		1,717.18	10,650		25,003						(10,109)	25,003			
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/16/2020	EXPIRATION	124,627		331.73	693,730								(658,491)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	20,823		321.43	126,630		55,050						(120,198)	55,050			
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	1,554		324.01	7,350		5,390						(6,977)	5,390			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	12/12/2019	12/16/2020	12/11/2020	EXERCISE	12,281		137.18	27,370		61,200						(25,980)	61,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	450		29,029.97	217,170								(209,643)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	106		29,905.39	21,000								(20,272)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	25		30,300.74	3,080								(2,973)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	21		28,465.19	11,340								(10,947)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	1,808		2,125.94	61,420								(59,291)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	635		2,170.96	12,480								(12,047)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	293		2,168.91	5,940								(5,734)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	440		2,054.33	17,010								(16,420)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	7,400		8,580.62	119,140								(115,010)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	1,000		8,580.62	15,200								(14,673)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	361		1,758.11	7,380								(7,124)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	361		1,799.65	3,720								(3,591)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	481		1,658.40	17,040								(16,449)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	301		1,661.73	9,400								(9,074)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	12/18/2019	12/23/2020	12/18/2020	EXERCISE	73,458		354.34	525,770		2,259,203						(507,546)	2,259,203			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	12/18/2019	12/23/2020	12/18/2020	EXERCISE	2,553		352.23	20,790		83,880						(20,069)	83,880			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	146,973		335.85	704,480								(680,062)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/18/2019	12/23/2020	12/23/2020	EXPIRATION	7,102		336.49	32,660								(31,528)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	1,300		1	31,460		58,500						(30,451)	58,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/19/2019	12/23/2020	12/23/2020	EXPIRATION	990		3,754.12	81,400								(78,789)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	314		28,376.96	196,690		364,901						(190,380)	364,901			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	88		29,483.66	46,000		61,263						(44,524)	61,263			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	49		29,568.79	27,160		30,108						(26,289)	30,108			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	2,239		2,052.25	104,880		188,599						(101,515)	188,599			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	876		2,117.99	37,080		82,799						(35,890)	82,799			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	243		2,169.35	7,950		21,000						(7,695)	21,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2019	12/23/2020	12/23/2020	EXPIRATION	7,500		8,641.29	121,500								(117,602)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2019	12/23/2020	12/23/2020	EXPIRATION	900		8,641.29	13,860								(13,415)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	660		8,727.70	116,280		210,900						(112,549)	210,900			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	174		9,116.56	27,750		66,000						(26,860)	66,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	104		9,004.22	19,440		43,200						(18,816)	43,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	2,279		1,677.09	81,700		151,999						(79,079)	151,999			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	600		1,727.10	19,100		42,000						(18,487)	42,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	480		1,710.43	24,240		55,200						(23,462)	55,200			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/19/2019	12/23/2020	12/23/2020	EXPIRATION	146,591		336.4	731,612								(708,140)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	15,706		324.71	79,050		28,305						(76,514)	28,305			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	12/19/2019	12/23/2020	12/18/2020	EXERCISE	9,327		138.4	20,540		48,100						(19,881)	48,100			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	356		29,451.41	168,300								(166,050)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	63		29,909.35	19,440								(19,180)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	56		30,166.94	13,440								(13,260)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	35		28,592.76	16,100								(15,885)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	17		28,707.25	7,650								(7,548)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	1,548		2,147.95	51,840								(51,147)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	532		2,195.50	10,230								(10,093)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	435		2,212.04	6,570								(6,482)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	387		2,071.46	10,640								(10,498)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	242		2,032.18	12,750								(12,580)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	6,600		8,778.31	111,540								(110,049)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	1,000		8,778.31	15,400								(15,194)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	1,100		8,778.31	12,870								(12,698)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	715		1,741.42	23,280								(22,969)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	715		1,805.17	9,480								(9,353)				

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	596		1,835.37	4,800								(4,736)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	417		1,682.70	11,410								(11,257)				
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/30/2020	12/30/2020	EXERCISE	61,880		361.78	375,700		1,447,550						(370,678)	1,447,550			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	11/18/2020	11/13/2020	EXERCISE	1,960		352.85	19,460		58,960						(19,166)	58,960			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	121,072		335.51	689,500								(680,283)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	5,531		337.14	27,900								(27,527)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	12/26/2019	12/30/2020	12/30/2020	EXPIRATION	1,844		339.74	7,680								(7,577)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	12/27/2019	12/30/2020	12/23/2020	EXERCISE	4,900		0.98	162,190		284,200						(160,451)	284,200			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	12/27/2019	12/30/2020	12/23/2020	EXERCISE	800		1.01	21,680		42,400						(21,448)	42,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2019	12/30/2020	12/30/2020	EXPIRATION	1,243		3,755.79	125,490								(124,144)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/27/2019	12/30/2020	12/30/2020	EXPIRATION	185		3,789.83	12,530								(12,396)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	367		28,702.55	254,100		483,027						(251,375)	483,027			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	73		29,733.77	39,270		34,168						(38,849)	34,168			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	63		29,475.97	35,640		45,490						(35,258)	45,490			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	3,490		2,073.19	167,040		316,800						(165,249)	316,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	582		2,153.64	21,240		51,600						(21,012)	51,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	388		2,141.26	18,080		44,800						(17,886)	44,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/27/2019	12/30/2020	12/30/2020	EXPIRATION	6,500		8,770.97	110,500								(109,315)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/27/2019	12/30/2020	12/30/2020	EXPIRATION	900		8,770.97	13,950								(13,800)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/27/2019	12/30/2020	12/30/2020	EXPIRATION	1,100		8,770.97	12,980								(12,841)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	855		8,735.89	197,250		352,500						(195,135)	352,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	148		9,218.29	24,570		57,200						(24,307)	57,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	114		8,946.39	29,100		60,000						(28,788)	60,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	3,295		1,689.06	131,450		258,497						(130,040)	258,497			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	479		1,737.46	14,720		33,600						(14,562)	33,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	359		1,725.78	12,480		27,600						(12,346)	27,600			
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2019	12/30/2020	12/30/2020	EXPIRATION	120,563		335.74	695,610								(688,151)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	13,805		325.97	71,100		11,316						(70,338)	11,316			
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	WF-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	1,841		324.99	11,340		6,026						(11,218)	6,026			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	12/27/2019	12/30/2020	12/24/2020	EXERCISE	9,836		142.04	21,840		50,400						(21,606)	50,400			
S&P MARC 5% EXCESS	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2020	01/06/2021	12/31/2020	EXERCISE	36,752		358.44		315,480	1,052,878						(315,480)	1,052,878			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	01/03/2020	01/05/2021	12/30/2020	EXERCISE	3,900		1.01		111,150	218,400						(111,150)	218,400			

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RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	01/03/2020	01/05/2021	12/30/2020	EXERCISE	700		1.01		15,190	28,000						(15,190)	28,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	251		29,064.40		144,000	288,001						(144,000)	288,001			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	84		29,379.38		40,800	86,400						(40,800)	86,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	45		30,181.16		21,190	19,309						(21,190)	19,309			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	1,897		2,082.39		84,630	163,799						(84,630)	163,799			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	535		2,162.56		21,340	56,104						(21,340)	56,104			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	438		2,144.06		18,990	46,804						(18,990)	46,804			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	489		8,793.90		103,630	184,903						(103,630)	184,903			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	171		8,952.19		33,300	64,499						(33,300)	64,499			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	GS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	57		9,286.36		8,450	20,001						(8,450)	20,001			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	2,107		1,674.15		86,800	168,001						(86,800)	168,001			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	843		1,738.93		25,200	58,800						(25,200)	58,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	301		1,723.98		11,000	25,000						(11,000)	25,000			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	7,541		143.23		17,050	36,300						(17,050)	36,300			
SP500L V5	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2020	01/06/2021	12/31/2020	EXERCISE	12,898		324.64		66,780	23,475						(66,780)	23,475			
SP500L V5 - 1YR	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2020	12/23/2020	12/18/2020	EXERCISE	1,536		324.97		7,850	6,529						(7,850)	6,529			
SP500L V5	INDEX LIAB	EX5	Equity/Index	BOA-	01/08/2020	11/18/2020	11/18/2020	EXPIRATION	1,846		333.23		10,020							(10,020)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2020	09/29/2020	09/29/2020	EXPIRATION	2,731		340.07		9,810							(9,810)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2020	11/18/2020	11/18/2020	EXPIRATION	2,124		333.15		16,380							(16,380)				
SP500L V5	INDEX LIAB	EX5	Equity/Index	BNP-	01/29/2020	11/19/2020	11/19/2020	EXPIRATION	2,098		333.31		20,860							(20,860)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants												566,170,808	120,728,478	953,242,137			XXX			(404,977,000)	953,242,137			XXX
Purchased Options - Hedging Other - Put Options																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2019	01/17/2020	01/17/2020	EXPIRATION	50		2,800.00	429,877								(30,705)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2019	01/17/2020	01/17/2020	EXPIRATION	50		2,850.00	476,027								(34,002)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2019	01/17/2020	01/17/2020	EXPIRATION	50		2,850.00	497,877								(35,563)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/27/2019	01/17/2020	01/17/2020	EXPIRATION	25		2,850.00	248,941								(17,781)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/18/2019	02/28/2020	02/28/2020	EXPIRATION	100		2,850.00	687,049								(257,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2019	02/28/2020	02/28/2020	EXERCISE	40		2,975.00	201,262		83,095						(100,631)	83,095			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/19/2019	02/28/2020	02/28/2020	EXPIRATION	25		2,900.00	216,702								(65,010)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2019	02/28/2020	02/28/2020	EXERCISE	20		2,975.00	100,634		41,540						(50,317)	41,540			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/19/2019	02/28/2020	02/28/2020	EXPIRATION	10		2,900.00	86,684								(26,005)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2020	03/06/2020	03/06/2020	EXERCISE	30		3,200.00		149,868	682,865						(149,868)	682,865			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/27/2020	03/06/2020	03/06/2020	EXPIRATION	30		2,770.00		30,858							(30,858)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2020	03/06/2020	03/06/2020	EXERCISE	15		3,200.00		74,937	341,430						(74,937)	341,430			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/27/2020	03/06/2020	03/06/2020	EXERCISE	5		2,785.00		5,602							(5,602)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/27/2020	03/13/2020	03/13/2020	EXERCISE	20		2,795.00		38,574	167,940						(38,574)	167,940			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/26/2019	03/20/2020	03/20/2020	EXERCISE	175		2,750.00	2,460,755		5,460,325						(512,657)	5,460,325			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/06/2019	03/20/2020	03/20/2020	EXERCISE	150		2,800.00	1,266,220		5,430,288						(527,592)	5,430,288			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/10/2019	03/20/2020	03/20/2020	EXERCISE	50		2,800.00	439,077		1,810,088						(182,949)	1,810,088			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/11/2019	03/20/2020	03/20/2020	EXERCISE	100		2,850.00	887,148		4,120,188						(369,645)	4,120,188			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/09/2019	03/20/2020	03/20/2020	EXERCISE	100		2,850.00	1,130,148		4,120,188						(565,074)	4,120,188			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/20/2019	03/20/2020	03/20/2020	EXERCISE	25		2,700.00	283,791		655,025						(59,123)	655,025			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	03/20/2020	03/20/2020	EXERCISE	20		2,875.00	239,374		874,028						(119,687)	874,028			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/09/2019	03/20/2020	03/20/2020	EXERCISE	25		2,875.00	300,741		1,092,538						(150,370)	1,092,538			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/17/2019	03/20/2020	03/20/2020	EXERCISE	20		2,900.00	167,820		924,020						(97,895)	924,020			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/20/2020	03/20/2020	EXERCISE	75		3,150.00		435,863	6,338,075						(435,863)	6,338,075			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	03/20/2020	03/20/2020	EXERCISE	5		2,875.00	59,847		218,505						(29,924)	218,505			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/17/2019	03/20/2020	03/20/2020	EXERCISE	10		2,900.00	83,913		462,010						(41,956)	462,010			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/20/2020	03/20/2020	EXERCISE	40		3,150.00		232,462	3,380,295						(232,462)	3,380,295			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2019	06/19/2020	03/23/2020	EXERCISE	50		2,750.00	789,074		2,449,923						(333,839)	2,449,923			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2019	06/19/2020	03/23/2020	EXERCISE	50		2,750.00	789,074		2,489,923						(333,839)	2,489,923			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2019	06/19/2020	03/23/2020	EXERCISE	50		2,875.00	614,373		3,055,963						(307,187)	3,055,963			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2019	06/19/2020	03/23/2020	EXERCISE	50		2,875.00	614,373		3,064,923						(307,187)	3,064,923			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2019	06/19/2020	03/23/2020	EXERCISE	50		2,875.00	614,373		3,059,923						(307,187)	3,059,923			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/02/2020	04/17/2020	04/16/2020	EXERCISE	20		3,075.00		90,674	568,450						(90,674)	568,450			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2020	04/30/2020	04/30/2020	EXERCISE	100		3,000.00		531,148	875,675						(531,148)	875,675			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2020	04/30/2020	04/30/2020	EXERCISE	20		3,000.00		106,234	175,120						(106,234)	175,120			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/24/2020	05/01/2020	05/01/2020	EXPIRATION	100		2,550.00		42,724							(42,724)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2020	05/08/2020	05/08/2020	EXPIRATION	100		2,500.00		151,393							(151,393)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	05/08/2020	05/08/2020	EXPIRATION	50		2,600.00		34,330							(34,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/21/2019	05/15/2020	05/14/2020	EXERCISE	100		3,025.00	1,007,148		2,356,751						(755,361)	2,356,751			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2020	05/15/2020	05/15/2020	EXPIRATION	100		2,500.00		265,085							(265,085)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	05/15/2020	05/15/2020	EXPIRATION	50		2,600.00		82,330							(82,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/24/2020	05/22/2020	05/22/2020	EXPIRATION	100		2,550.00		404,700							(404,700)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/29/2020	05/22/2020	05/22/2020	EXPIRATION	50		2,600.00		80,580							(80,580)				

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Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2020	05/29/2020	05/29/2020	EXPIRATION	100		2,550.00		279,162							(279,162)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/29/2020	05/29/2020	05/29/2020	EXPIRATION	50		2,600.00		107,830							(107,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2020	05/29/2020	05/29/2020	EXPIRATION	125		2,900.00		5,831							(5,831)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/19/2020	06/12/2020	06/02/2020	EXERCISE	25		2,850.00		139,294	17,931						(139,294)	17,931			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2020	06/05/2020	06/05/2020	EXPIRATION	75		3,065.00		45,121							(45,121)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	06/05/2020	06/05/2020	EXPIRATION	75		2,905.00		9,121							(9,121)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	06/05/2020	06/05/2020	EXPIRATION	100		2,905.00		7,150							(7,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/12/2020	06/12/2020	EXPIRATION	100		2,990.00		8,150							(8,150)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/12/2020	06/12/2020	EXPIRATION	75		2,990.00		6,264							(6,264)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/10/2020	06/12/2020	06/12/2020	EXERCISE	50		3,145.00		61,582	518,425						(61,582)	518,425			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	06/19/2020	06/19/2020	EXPIRATION	150		2,700.00	1,971,310								(834,016)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2020	06/19/2020	06/19/2020	EXPIRATION	50		3,030.00		18,082							(18,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2020	06/19/2020	06/19/2020	EXPIRATION	50		3,030.00		10,802							(10,802)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2020	06/19/2020	06/19/2020	EXPIRATION	75		3,030.00		5,739							(5,739)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/08/2019	06/19/2020	06/19/2020	EXPIRATION	40		2,700.00	485,262								(205,303)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	06/19/2020	06/19/2020	EXPIRATION	40		2,700.00	525,686								(222,406)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2019	06/19/2020	06/19/2020	EXPIRATION	20		2,800.00	211,294								(105,647)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2019	06/19/2020	06/19/2020	EXPIRATION	30		2,975.00	299,148								(274,219)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/08/2019	06/19/2020	06/19/2020	EXPIRATION	25		2,700.00	303,291								(128,315)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	06/19/2020	06/19/2020	EXPIRATION	15		2,700.00	197,136								(83,403)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/18/2019	06/19/2020	06/19/2020	EXPIRATION	10		2,800.00	105,649								(52,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2019	06/19/2020	06/19/2020	EXPIRATION	15		2,975.00	149,577								(137,112)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2020	06/26/2020	06/26/2020	EXERCISE	50		3,030.00		34,562	104,725						(34,562)	104,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/29/2020	07/10/2020	07/10/2020	EXPIRATION	50		3,000.00		485,082							(485,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/10/2020	07/10/2020	07/10/2020	EXPIRATION	150		3,095.00		2,473							(2,473)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2020	07/17/2020	07/17/2020	EXPIRATION	100		3,105.00		8,440							(8,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	07/17/2020	07/17/2020	EXPIRATION	30		3,075.00		266,598							(266,598)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2020	07/17/2020	07/17/2020	EXPIRATION	20		3,025.00		133,036							(133,036)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	07/17/2020	07/17/2020	EXPIRATION	15		3,075.00		133,302							(133,302)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2020	07/17/2020	07/17/2020	EXPIRATION	5		3,025.00		33,263							(33,263)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2020	07/24/2020	07/24/2020	EXPIRATION	50		3,000.00		352,342							(352,342)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/24/2020	07/24/2020	EXPIRATION	100		3,105.00		7,150							(7,150)				

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/22/2020	07/24/2020	07/24/2020	EXPIRATION	50		3,105.00		2,328							(2,328)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/22/2020	07/24/2020	07/24/2020	EXPIRATION	15		3,100.00		482							(482)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/22/2020	07/24/2020	07/24/2020	EXPIRATION	5		3,120.00		237							(237)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	07/31/2020	07/31/2020	EXPIRATION	50		3,000.00		486,607							(486,607)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/31/2020	07/31/2020	EXPIRATION	75		3,090.00		16,621							(16,621)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/29/2020	07/31/2020	07/31/2020	EXPIRATION	100		3,090.00		7,650							(7,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2020	08/07/2020	08/07/2020	EXPIRATION	125		2,900.00		491,448							(491,448)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/31/2020	08/07/2020	08/07/2020	EXPIRATION	150		3,000.00		53,074							(53,074)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2020	08/07/2020	08/07/2020	EXPIRATION	175		3,170.00		10,759							(10,759)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/06/2020	08/07/2020	08/07/2020	EXPIRATION	125		3,200.00		5,811							(5,811)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/24/2020	08/14/2020	08/14/2020	EXPIRATION	150		2,970.00		227,922							(227,922)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2020	08/14/2020	08/14/2020	EXPIRATION	200		3,130.00		15,295							(15,295)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2020	08/14/2020	08/14/2020	EXPIRATION	75		3,300.00		6,864							(6,864)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	08/21/2020	08/21/2020	EXPIRATION	50		3,000.00		392,532							(392,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/31/2020	08/21/2020	08/21/2020	EXPIRATION	175		3,020.00		357,275							(357,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/21/2020	08/21/2020	EXPIRATION	150		3,180.00		7,726							(7,726)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2020	08/21/2020	08/21/2020	EXPIRATION	175		3,300.00		13,244							(13,244)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	08/21/2020	08/21/2020	EXPIRATION	30		2,850.00		253,551							(253,551)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2020	08/21/2020	08/21/2020	EXPIRATION	15		2,850.00		126,778							(126,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/21/2020	08/28/2020	08/28/2020	EXPIRATION	175		2,995.00		16,009							(16,009)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/28/2020	08/28/2020	EXPIRATION	150		3,155.00		4,723							(4,723)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	09/04/2020	09/04/2020	EXPIRATION	175		3,050.00		3,757							(3,757)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	06/04/2020	09/04/2020	EXPIRATION	150		3,215.00		5,471							(5,471)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2020	09/11/2020	09/11/2020	EXPIRATION	150		3,100.00		9,971							(9,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/10/2020	09/11/2020	09/11/2020	EXPIRATION	75		3,265.00		30,870							(30,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2019	09/18/2020	09/18/2020	EXPIRATION	100		2,875.00	1,454,148								(1,030,022)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/30/2019	09/18/2020	09/18/2020	EXPIRATION	100		2,900.00	1,691,548								(1,198,180)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2020	09/18/2020	09/18/2020	EXPIRATION	175		3,280.00		336,098							(336,098)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2020	09/18/2020	09/18/2020	EXPIRATION	30		2,950.00		334,778							(334,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/26/2019	09/18/2020	09/18/2020	EXPIRATION	30		2,800.00	419,778								(297,343)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/26/2019	09/18/2020	09/18/2020	EXPIRATION	15		2,800.00	209,892								(148,673)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2020	09/18/2020	09/18/2020	EXPIRATION	15		2,950.00		167,391							(167,391)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/04/2020	09/25/2020	09/25/2020	EXPIRATION	150		3,095.00		365,068							(365,068)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2020	09/25/2020	09/25/2020	EXPIRATION	50		3,250.00		163,036							(163,036)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/25/2020	09/25/2020	09/25/2020	EXPIRATION	125		3,250.00		15,514							(15,514)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2020	09/25/2020	09/24/2020	EXERCISE	30		3,265.00		77,498	83,919						(77,498)	83,919			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/11/2020	09/25/2020	09/24/2020	EXERCISE	20		3,270.00		73,916	62,144						(73,916)	62,144			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/25/2020	09/25/2020	EXPIRATION	15		3,070.00		1,573							(1,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2002	09/25/2020	09/24/2020	EXERCISE	15		3,265.00		38,751	41,957						(38,751)	41,957			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/11/2020	09/25/2020	09/24/2020	EXERCISE	10		3,270.00		36,960	31,070						(36,960)	31,070			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2020	10/02/2020	10/02/2020	EXPIRATION	150		3,035.00		142,441							(142,441)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	10/09/2020	10/09/2020	EXPIRATION	150		3,195.00		839,785							(839,785)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/05/2020	10/09/2020	10/09/2020	EXPIRATION	125		3,035.00		2,935							(2,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/04/2020	10/02/2020	10/02/2020	EXPIRATION	175		3,195.00		994,098							(994,098)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	10/02/2020	10/02/2020	EXPIRATION	15		3,025.00		8,683							(8,683)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	10/09/2020	10/09/2020	EXPIRATION	10		3,020.00		13,990							(13,990)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	10/02/2020	10/02/2020	EXPIRATION	5		3,065.00		4,053							(4,053)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	10/09/2020	10/09/2020	EXPIRATION	5		3,050.00		8,578							(8,578)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/28/2019	10/16/2020	10/16/2020	EXPIRATION	150		2,900.00	2,121,745								(1,679,715)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2019	10/16/2020	10/16/2020	EXPIRATION	150		3,050.00	1,762,870								(1,674,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/16/2020	10/16/2020	EXPIRATION	175		3,100.00		5,507							(5,507)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2020	10/16/2020	10/16/2020	EXPIRATION	175		3,260.00		3,757							(3,757)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/19/2019	10/16/2020	10/16/2020	EXPIRATION	100		3,000.00	1,427,848								(1,233,142)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2020	10/23/2020	10/23/2020	EXPIRATION	75		3,275.00		17,745							(17,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2020	10/23/2020	10/23/2020	EXPIRATION	175		3,110.00		2,707							(2,707)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2020	10/23/2020	10/23/2020	EXPIRATION	50		3,275.00		2,552							(2,552)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	10/16/2020	10/16/2020	EXPIRATION	30		3,000.00		51,261							(51,261)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	10/16/2020	10/16/2020	EXPIRATION	15		3,080.00		47,758							(47,758)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	10/16/2020	10/16/2020	EXPIRATION	30		3,225.00		208,641							(208,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2020	10/23/2020	10/23/2020	EXPIRATION	15		3,100.00		10,078							(10,078)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	10/16/2020	10/16/2020	EXPIRATION	10		3,225.00		69,550							(69,550)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2020	10/23/2020	10/23/2020	EXPIRATION	5		3,115.00		3,763							(3,763)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/01/2020	10/30/2020	10/30/2020	EXPIRATION	50		3,145.00		141,772							(141,772)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2020	10/30/2020	10/30/2020	EXPIRATION	50		3,145.00		8,182							(8,182)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/30/2020	10/30/2020	EXPIRATION	50		3,145.00		4,827							(4,827)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/30/2020	10/30/2020	EXERCISE	50		3,310.00		45,082	200,188						(45,082)	200,188			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2020	10/30/2020	10/30/2020	EXPIRATION	10		3,130.00		4,390							(4,390)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2020	10/30/2020	10/30/2020	EXERCISE	25		3,310.00		43,178	100,088						(43,178)	100,088			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/16/2020	11/06/2020	11/06/2020	EXPIRATION	50		3,185.00		297,282							(297,282)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/05/2020	11/06/2020	11/06/2020	EXPIRATION	100		3,185.00		444,862							(444,862)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/05/2020	11/06/2020	11/06/2020	EXPIRATION	25		3,450.00		13,288							(13,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	11/06/2020	11/06/2020	EXPIRATION	25		3,450.00		3,293							(3,293)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	11/06/2020	11/06/2020	EXPIRATION	50		3,500.00		13,219							(13,219)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/18/2020	11/13/2020	11/13/2020	EXPIRATION	50		3,200.00		480,582							(480,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2020	11/13/2020	11/13/2020	EXPIRATION	50		3,200.00		246,574							(246,574)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2020	11/13/2020	11/13/2020	EXPIRATION	50		3,200.00		139,410							(139,410)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	11/13/2020	11/13/2020	EXPIRATION	50		3,175.00		132,632							(132,632)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	11/13/2020	11/13/2020	EXPIRATION	50		3,375.00		60,382							(60,382)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2020	11/13/2020	11/13/2020	EXPIRATION	50		3,375.00		7,332							(7,332)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/13/2020	11/13/2020	EXPIRATION	50		3,375.00		13,332							(13,332)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/13/2020	11/13/2020	EXPIRATION	25		3,375.00		6,168							(6,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/11/2020	11/13/2020	11/13/2020	EXPIRATION	50		3,500.00		32,132							(32,132)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/18/2020	11/06/2020	11/06/2020	EXPIRATION	10		3,170.00		79,520							(79,520)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/18/2020	11/13/2020	11/13/2020	EXPIRATION	15		3,175.00		133,273							(133,273)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/18/2020	11/06/2020	11/06/2020	EXPIRATION	5		3,185.00		41,423							(41,423)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,000.00		1,028,682							(1,028,682)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,000.00		1,008,832							(1,008,832)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,100.00		831,082							(831,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/23/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,220.00		172,432							(172,432)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	11/20/2020	11/20/2020	EXPIRATION	100		3,220.00		536,158							(536,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,390.00		149,432							(149,432)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2020	11/20/2020	11/20/2020	EXPIRATION	125		3,390.00		18,321							(18,321)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,500.00		16,582							(16,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/18/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,500.00		6,810							(6,810)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,550.00		5,332							(5,332)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/23/2020	11/20/2020	11/20/2020	EXPIRATION	30		3,000.00		217,971							(217,971)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2020	11/20/2020	11/20/2020	EXPIRATION	15		3,205.00		57,988							(57,988)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2020	11/20/2020	11/20/2020	EXPIRATION	5		3,230.00		21,453							(21,453)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/23/2020	11/27/2020	11/27/2020	EXPIRATION	50		3,250.00		234,932							(234,932)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2020	11/27/2020	11/27/2020	EXPIRATION	50		3,425.00		6,082							(6,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/27/2020	11/27/2020	EXPIRATION	100		3,425.00		3,149							(3,149)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/25/2020	11/27/2020	11/27/2020	EXPIRATION	75		3,500.00		1,688							(1,688)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/25/2020	11/27/2020	11/27/2020	EXPIRATION	50		3,550.00		2,627							(2,627)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	11/27/2020	11/27/2020	EXPIRATION	10		3,235.00		63,895							(63,895)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/27/2020	12/04/2020	12/04/2020	EXPIRATION	75		3,400.00		14,370							(14,370)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	12/04/2020	12/04/2020	EXPIRATION	100		3,400.00		5,149							(5,149)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	12/04/2020	12/04/2020	EXPIRATION	50		3,500.00		5,832							(5,832)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/02/2020	12/04/2020	12/04/2020	EXPIRATION	100		3,500.00		5,649							(5,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	12/11/2020	12/11/2020	EXPIRATION	175		3,260.00		1,515,773							(1,515,773)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/04/2020	12/11/2020	12/11/2020	EXPIRATION	75		3,435.00		11,745							(11,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2020	12/11/2020	12/11/2020	EXPIRATION	100		3,435.00		6,649							(6,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/11/2020	12/11/2020	EXPIRATION	75		3,550.00		6,983							(6,983)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/09/2020	12/11/2020	12/11/2020	EXPIRATION	50		3,550.00		6,082							(6,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2020	12/11/2020	12/11/2020	EXPIRATION	50		3,550.00		2,077							(2,077)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2020	12/04/2020	12/04/2020	EXPIRATION	15		3,215.00		141,478							(141,478)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/11/2020	12/11/2020	EXPIRATION	10		3,245.00		219							(219)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2020	12/07/2020	12/07/2020	EXPIRATION	5		3,255.00		53,443							(53,443)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/13/2020	12/18/2020	12/18/2020	EXPIRATION	50		3,300.00		139,132							(139,132)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/18/2020	12/18/2020	12/18/2020	EXPIRATION	100		3,300.00		179,270							(179,270)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/18/2020	12/18/2020	EXPIRATION	50		3,485.00		9,882							(9,882)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2020	12/18/2020	12/18/2020	EXPIRATION	50		3,485.00		5,232							(5,232)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2020	12/18/2020	12/18/2020	EXPIRATION	50		3,485.00		4,827							(4,827)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/17/2020	12/18/2020	12/18/2020	EXPIRATION	15		3,100.00		356,734							(356,734)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/17/2020	12/18/2020	12/18/2020	EXPIRATION	10		3,100.00		237,824							(237,824)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2020	12/24/2020	12/24/2020	EXPIRATION	125		3,345.00		365,196							(365,196)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2020	12/24/2020	12/24/2020	EXPIRATION	50		3,520.00		17,168							(17,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2020	12/24/2020	12/24/2020	EXPIRATION	75		3,520.00		4,988							(4,988)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/29/2020	12/31/2020	12/31/2020	EXPIRATION	50		3,200.00		985,082							(985,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/02/2020	12/31/2020	12/31/2020	EXPIRATION	50		3,200.00		545,082							(545,082)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/31/2020	12/31/2020	12/31/2020	EXPIRATION	20		3,200.00		402,636							(402,636)				

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 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/31/2020	12/31/2020	12/31/2020	EXPIRATION	10		3,200.00		201,320							(201,320)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2020	12/31/2020	12/31/2020	EXPIRATION	50		3,650.00		4,577							(4,577)				
0169999999 - Purchased Options - Hedging Other - Put Options												28,028,484	23,523,183	55,459,539			XXX			(38,447,361)	55,459,539			XXX
Purchased Options - Hedging Other - Caps																								
Purchased Options - Hedging Other - Floors																								
Purchased Options - Hedging Other - Collars																								
Purchased Options - Hedging Other - Other																								
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other												594,199,292	144,251,662	1,008,701,676			XXX			(443,424,360)	1,008,701,676			XXX
Purchased Options - Replications - Call Options and Warrants																								
Purchased Options - Replications - Put Options																								
Purchased Options - Replications - Caps																								
Purchased Options - Replications - Floors																								
Replications - Collars																								
Purchased Options - Replications - Other																								
Purchased Options - Income Generation - Call Options and Warrants																								
Purchased Options - Income Generation - Put Options																								
Purchased Options - Income Generation - Caps																								
Purchased Options - Income Generation - Floors																								
Purchased Options - Income Generation - Collars																								
Purchased Options - Income Generation - Other																								
Purchased Options - Other - Call Options and Warrants																								
Purchased Options - Other - Put Options																								
Purchased Options - Other - Caps																								
Purchased Options - Other - Floors																								
Purchased Options - Other - Collars																								
Purchased Options - Other - Other																								
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants												566,170,808	120,728,478	953,242,137			XXX			(404,977,000)	953,242,137			XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options												28,028,484	23,523,183	55,459,539			XXX			(38,447,361)	55,459,539			XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options												594,199,292	144,251,662	1,008,701,676			XXX			(443,424,360)	1,008,701,676			XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																								
Written Options - Hedging Other - Call Options and Warrants																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/08/2019	01/03/2020	01/03/2020	EXERCISE	125		2,555.00	(2,530,192)		(8,498,150)						105,425	(8,498,150)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/08/2019	01/03/2020	01/03/2020	EXERCISE	200		2,710.00	(2,436,510)		(10,497,025)						101,521	(10,497,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2019	01/03/2020	01/03/2020	EXERCISE	250		3,200.00	(322,637)		(871,275)						80,659	(871,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	01/03/2020	01/03/2020	EXERCISE	150		3,150.00	(482,630)		(1,272,775)						241,315	(1,272,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/08/2019	01/03/2020	01/03/2020	EXERCISE	15		2,560.00	(299,299)		(1,012,290)						12,471	(1,012,290)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2019	01/03/2020	01/03/2020	EXERCISE	25		3,175.00	(35,609)		(149,650)						17,805	(149,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2019	01/03/2020	01/03/2020	EXERCISE	5		3,200.00	(7,913)		(17,430)						3,956	(17,430)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/05/2019	01/03/2020	01/03/2020	EXERCISE	10		3,175.00	(14,241)		(59,860)						7,120	(59,860)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2019	01/10/2020	01/10/2020	EXERCISE	125		2,665.00	(1,889,192)		(7,504,400)						78,716	(7,504,400)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2019	01/10/2020	01/10/2020	EXERCISE	150		2,825.00	(1,155,531)		(6,605,275)						48,147	(6,605,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/02/2019	01/10/2020	01/10/2020	EXERCISE	250		3,225.00	(194,637)		(1,008,775)						97,318	(1,008,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2019	01/10/2020	01/10/2020	EXERCISE	150		3,250.00	(211,880)		(230,275)						105,940	(230,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/03/2019	01/17/2020	01/13/2020	EXERCISE	250		3,200.00	(284,137)		(2,124,113)						142,068	(2,124,113)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2019	01/10/2020	01/10/2020	EXERCISE	15		2,660.00	(230,809)		(908,040)						9,617	(908,040)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2019	01/10/2020	01/10/2020	EXERCISE	25		3,200.00	(54,859)		(163,400)						27,430	(163,400)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2019	01/10/2020	01/10/2020	EXERCISE	10		2,645.00	(162,281)		(620,360)						6,762	(620,360)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/12/2019	01/10/2020	01/10/2020	EXERCISE	15		3,200.00	(32,913)		(98,040)						16,457	(98,040)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2019	01/17/2020	01/17/2020	EXERCISE	150		2,705.00	(2,165,631)		(9,369,325)						90,235	(9,369,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2019	01/17/2020	01/17/2020	EXERCISE	175		2,865.00	(1,252,571)		(8,130,875)						52,190	(8,130,875)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2019	01/17/2020	01/17/2020	EXERCISE	150		3,250.00	(296,480)		(1,194,325)						148,240	(1,194,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/13/2020	01/17/2020	01/17/2020	EXERCISE	250		3,300.00		(154,137)	(740,525)						154,137	(740,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2019	01/17/2020	01/17/2020	EXERCISE	10		2,695.00	(149,801)		(634,630)						6,242	(634,630)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/19/2019	01/17/2020	01/17/2020	EXERCISE	30		3,250.00	(43,392)		(238,885)						21,696	(238,885)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/19/2019	01/17/2020	01/17/2020	EXERCISE	15		3,250.00	(21,693)		(119,445)						10,847	(119,445)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2019	01/24/2020	01/24/2020	EXERCISE	125		2,735.00	(1,690,067)		(7,005,900)						70,419	(7,005,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2019	01/24/2020	01/24/2020	EXERCISE	150		2,895.00	(977,181)		(6,007,075)						40,716	(6,007,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/27/2019	01/24/2020	01/24/2020	EXERCISE	250		3,275.00	(519,387)		(511,775)						259,693	(511,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2019	01/24/2020	01/24/2020	EXERCISE	15		2,725.00	(210,694)		(855,720)						8,779	(855,720)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/02/2020	01/24/2020	01/24/2020	EXERCISE	30		3,275.00		(46,602)	(61,435)						46,602	(61,435)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2019	01/24/2020	01/24/2020	EXERCISE	10		2,730.00	(137,791)		(565,480)						5,741	(565,480)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/02/2020	01/24/2020	01/24/2020	EXERCISE	10		3,275.00		(15,531)	(20,480)						15,531	(20,480)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2019	01/31/2020	01/31/2020	EXERCISE	150		2,770.00	(2,260,581)		(6,832,825)						102,754	(6,832,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2019	01/31/2020	01/31/2020	EXERCISE	150		2,935.00	(1,070,181)		(4,357,825)						48,645	(4,357,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/02/2020	01/31/2020	01/31/2020	EXPIRATION	250		3,275.00		(528,137)							528,137				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2019	01/31/2020	01/31/2020	EXERCISE	15		2,770.00	(226,054)		(683,295)						10,275	(683,295)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/09/2020	01/31/2020	01/31/2020	EXPIRATION	25		3,300.00		(43,234)							43,234				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/09/2020	01/31/2020	01/31/2020	EXPIRATION	15		3,300.00		(25,938)							25,938				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2019	02/07/2020	02/07/2020	EXERCISE	150		2,810.00	(2,070,381)		(7,765,675)						258,798	(7,765,675)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2019	02/07/2020	02/07/2020	EXERCISE	175		2,975.00	(1,109,070)		(6,172,450)						138,634	(6,172,450)			

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/30/2020	02/07/2020	02/07/2020	EXERCISE	250		3,275.00		(647,137)	(1,317,775)						647,137	(1,317,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2019	02/07/2020	02/07/2020	EXERCISE	15		2,790.00	(223,594)		(806,580)						27,949	(806,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/16/2020	02/07/2020	02/07/2020	EXPIRATION	30		3,350.00		(36,672)							36,672				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2019	02/07/2020	02/07/2020	EXERCISE	5		2,810.00	(69,008)		(258,860)						8,626	(258,860)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/16/2020	02/07/2020	02/07/2020	EXPIRATION	15		3,350.00		(18,333)							18,333				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/19/2019	02/14/2020	02/14/2020	EXERCISE	125		2,835.00	(1,774,316)		(6,814,525)						221,790	(6,814,525)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/19/2019	02/14/2020	02/14/2020	EXERCISE	175		3,000.00	(1,150,895)		(6,652,825)						143,862	(6,652,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/09/2020	02/14/2020	02/14/2020	EXERCISE	250		3,325.00		(422,387)	(1,379,025)						422,387	(1,379,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/13/2020	02/21/2020	02/14/2020	EXERCISE	250		3,325.00		(545,137)	(1,369,113)						545,137	(1,369,113)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	02/14/2020	02/14/2020	EXPIRATION	250		3,350.00		(577,637)							577,637				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/19/2019	02/14/2020	02/14/2020	EXERCISE	15		2,820.00	(225,469)		(840,255)						28,184	(840,255)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2020	02/14/2020	02/14/2020	EXERCISE	30		3,375.00		(38,382)	(15,505)						38,382	(15,505)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2020	02/14/2020	02/14/2020	EXERCISE	10		3,375.00		(12,791)	(5,170)						12,791	(5,170)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2019	02/21/2020	02/21/2020	EXERCISE	150		2,875.00	(1,871,931)		(6,941,275)						233,991	(6,941,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2019	02/21/2020	02/21/2020	EXERCISE	150		3,040.00	(782,331)		(4,466,275)						97,791	(4,466,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2020	02/21/2020	02/21/2020	EXPIRATION	250		3,375.00		(420,387)							420,387				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2019	02/21/2020	02/21/2020	EXERCISE	20		2,875.00	(249,586)		(925,520)						31,198	(925,520)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	02/21/2020	02/21/2020	EXERCISE	20		3,325.00		(27,646)	(25,520)						27,646	(25,520)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2019	02/21/2020	02/21/2020	EXERCISE	5		2,875.00	(62,393)		(231,380)						7,799	(231,380)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	02/21/2020	02/21/2020	EXERCISE	10		3,325.00		(13,821)	(12,760)						13,821	(12,760)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/05/2019	02/28/2020	02/26/2020	EXERCISE	75		3,060.00	(327,416)		(930,863)						44,648	(930,863)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/05/2019	02/28/2020	02/26/2020	EXERCISE	25		3,060.00	(109,139)		(183,791)						14,883	(183,791)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/05/2019	02/28/2020	02/26/2020	EXERCISE	25		3,060.00	(109,139)		(198,041)						14,883	(198,041)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2019	04/03/2020	02/26/2020	EXERCISE	75		3,125.00	(411,337)		(753,113)						119,973	(753,113)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2019	04/09/2020	02/26/2020	EXERCISE	100		3,145.00	(559,452)		(921,148)						163,173	(921,148)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/05/2019	02/28/2020	02/27/2020	EXERCISE	75		3,060.00	(327,416)		(343,613)						44,648	(343,613)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/17/2020	02/28/2020	02/28/2020	EXPIRATION	250		3,350.00		(780,137)							780,137				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/07/2020	02/28/2020	02/28/2020	EXPIRATION	150		3,375.00		(224,780)							224,780				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/05/2019	02/28/2020	02/28/2020	EXERCISE	15		2,880.00	(179,704)		(111,345)						24,505	(111,345)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/06/2020	02/28/2020	02/28/2020	EXPIRATION	30		3,375.00		(56,862)							56,862				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/06/2020	02/28/2020	02/28/2020	EXPIRATION	15		3,375.00		(28,428)							28,428				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2019	03/06/2020	03/04/2020	EXERCISE	75		2,870.00	(975,341)		(1,470,113)						203,196	(1,470,113)			

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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 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2019	03/06/2020	03/05/2020	EXERCISE	50		2,870.00	(650,227)		(875,077)						135,464	(875,077)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2019	03/06/2020	03/06/2020	EXERCISE	50		2,870.00	(650,227)		(511,875)						135,464	(511,875)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2001	03/06/2020	03/06/2020	EXPIRATION	150		3,035.00	(838,581)								174,704				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2020	03/06/2020	03/06/2020	EXPIRATION	500		3,375.00		(1,320,278)							1,320,278				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2019	03/06/2020	03/06/2020	EXERCISE	30		2,865.00	(398,532)		(322,135)						83,028	(322,135)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2020	03/06/2020	03/06/2020	EXPIRATION	30		3,425.00		(44,832)							44,832				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/06/2020	03/06/2020	EXPIRATION	30		3,300.00		(32,142)							32,142				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2019	03/06/2020	03/06/2020	EXERCISE	5		2,895.00	(58,033)		(38,690)						12,090	(38,690)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/13/2020	03/06/2020	03/06/2020	EXPIRATION	15		3,425.00		(22,413)							22,413				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/06/2020	03/06/2020	EXPIRATION	15		3,300.00		(16,068)							16,068				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/19/2019	03/13/2020	03/13/2020	EXPIRATION	175		2,890.00	(2,502,770)								521,410				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/19/2018	03/13/2020	03/13/2020	EXPIRATION	200		3,060.00	(1,238,909)								258,106				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/24/2020	03/13/2020	03/13/2020	EXPIRATION	250		3,350.00		(802,387)							802,387				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2020	03/13/2020	03/13/2020	EXPIRATION	250		3,325.00		(988,387)							988,387				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/19/2019	03/13/2020	03/13/2020	EXPIRATION	20		2,885.00	(291,686)								60,768				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/20/2020	03/13/2020	03/13/2020	EXPIRATION	20		3,425.00		(24,666)							24,666				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2020	03/13/2020	03/13/2020	EXPIRATION	30		3,400.00		(8,379)							8,379				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/13/2020	03/13/2020	EXPIRATION	30		3,300.00		(49,849)							49,849				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/20/2020	03/13/2020	03/13/2020	EXPIRATION	10		3,425.00		(12,331)							12,331				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2020	03/13/2020	03/13/2020	EXPIRATION	15		3,400.00		(4,187)							4,187				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	03/13/2020	03/13/2020	EXPIRATION	15		3,300.00		(24,922)							24,922				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2019	03/20/2020	03/20/2020	EXPIRATION	150		2,935.00	(1,557,981)								324,579				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2019	03/20/2020	03/20/2020	EXPIRATION	175		3,110.00	(689,770)								143,702				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	03/20/2020	03/20/2020	EXPIRATION	250		3,350.00		(572,887)							572,887				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2020	03/20/2020	03/20/2020	EXPIRATION	250		3,375.00		(581,137)							581,137				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2019	03/20/2020	03/20/2020	EXPIRATION	20		2,935.00	(207,726)								43,276				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	03/20/2020	03/20/2020	EXPIRATION	20		3,350.00		(45,826)							45,826				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/27/2019	03/20/2020	03/20/2020	EXPIRATION	5		2,940.00	(50,723)								10,567				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2020	03/20/2020	03/20/2020	EXPIRATION	10		3,350.00		(22,911)							22,911				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/02/2019	03/27/2020	03/27/2020	EXPIRATION	225		2,905.00	(3,351,947)								761,806				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/02/2019	03/27/2020	03/27/2020	EXPIRATION	175		3,075.00	(1,144,944)								260,215				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2020	03/27/2020	03/27/2020	EXPIRATION	250		3,350.00		(1,286,387)							1,286,387				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/18/2020	04/03/2020	03/25/2020	EXERCISE	125		2,550.00		(1,117,481)	(725,184)						1,117,481	(725,184)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/18/2020	04/09/2020	03/25/2020	EXERCISE	125		2,550.00		(1,321,236)	(1,693,934)						1,321,236	(1,693,934)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/02/2019	03/27/2020	03/27/2020	EXPIRATION	40		2,915.00	(572,498)								130,113				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	03/27/2020	03/27/2020	EXPIRATION	30		3,350.00		(61,525)							61,525				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/31/2020	03/27/2020	03/27/2020	EXPIRATION	15		3,350.00		(30,760)							30,760				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2019	04/03/2020	04/03/2020	EXPIRATION	100		2,965.00	(1,247,252)								363,782				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/13/2020	04/03/2020	04/03/2020	EXPIRATION	250		3,425.00		(879,293)							879,293				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/14/2020	04/03/2020	04/03/2020	EXPIRATION	250		3,450.00		(517,887)							517,887				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2019	04/09/2020	04/09/2020	EXPIRATION	100		2,990.00	(1,261,552)								367,953				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/27/2020	04/09/2020	04/09/2020	EXPIRATION	250		3,325.00		(246,137)							246,137				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2019	04/03/2020	04/03/2020	EXPIRATION	15		2,970.00	(182,928)								53,354				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2019	04/09/2020	04/09/2020	EXPIRATION	15		2,985.00	(192,483)								56,141				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2019	04/03/2020	04/03/2020	EXPIRATION	5		2,970.00	(60,973)								17,784				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2019	04/17/2020	04/17/2020	EXPIRATION	100		3,005.00	(1,320,852)								385,248				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2019	04/17/2020	04/17/2020	EXPIRATION	75		3,170.00	(422,512)								123,233				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2019	04/17/2020	04/17/2020	EXPIRATION	15		3,000.00	(202,578)								59,085				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2019	04/17/2020	04/17/2020	EXPIRATION	5		3,015.00	(63,078)								18,398				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2019	04/24/2020	04/24/2020	EXPIRATION	100		3,030.00	(1,253,452)								365,590				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2019	04/24/2020	04/24/2020	EXPIRATION	75		3,190.00	(401,962)								117,239				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2019	04/24/2020	04/24/2020	EXPIRATION	15		3,015.00	(200,718)								58,543				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	04/29/2020	EXERCISE	50		3,030.00	(497,927)		(8,064)						186,722	(8,064)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	04/30/2020	EXERCISE	100		3,030.00	(995,853)		(5,645)						373,445	(5,645)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	05/01/2020	EXPIRATION	200		3,190.00	(775,508)								290,816				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/05/2020	EXERCISE	100		2,990.00	(1,037,053)		(17,859)						388,895	(17,859)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/06/2020	EXERCISE	50		2,990.00	(518,527)		(2,028)						194,447	(2,028)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/08/2020	EXERCISE	150		3,155.00	(611,930)								229,474				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/08/2020	EXERCISE	50		2,960.00	(609,627)		(82,082)						228,610	(82,082)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/11/2020	EXERCISE	50		2,960.00	(609,627)		(92,632)						228,610	(92,632)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/12/2020	EXERCISE	75		2,960.00	(914,440)		(99,279)						342,915	(99,279)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	05/01/2020	EXPIRATION	20		3,040.00	(189,786)								71,170				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2019	05/08/2020	05/06/2020	EXERCISE	30		3,000.00	(296,682)		(769)						111,256	(769)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2019	05/01/2020	05/01/2020	EXPIRATION	5		3,045.00	(46,348)								17,380				

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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 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2020	05/15/2020	05/14/2020	EXERCISE	100		3,025.00		(77,185)	(650)						77,185	(650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/15/2020	EXPIRATION	200		3,115.00	(1,074,908)								403,091				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2019	05/22/2020	05/18/2020	EXERCISE	100		2,940.00	(1,156,853)		(382,159)						433,820	(382,159)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2019	05/22/2020	05/18/2020	EXERCISE	150		3,100.00	(745,580)		(9,901)						279,592	(9,901)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/15/2020	EXPIRATION	25		2,950.00	(318,609)								119,478				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2019	05/15/2020	05/15/2020	EXPIRATION	5		2,985.00	(54,643)								20,491				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2019	05/22/2020	05/22/2020	EXERCISE	50		2,940.00	(578,427)		(77,275)						216,910	(77,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2019	05/29/2020	05/22/2020	EXERCISE	50		3,050.00	(271,277)		(13,082)						110,977	(13,082)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	05/21/2020	EXERCISE	20		2,980.00	(275,766)		(105,445)						126,393	(105,445)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2019	05/22/2020	05/22/2020	EXERCISE	25		2,940.00	(289,209)		(38,650)						108,453	(38,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2019	05/29/2020	05/29/2020	EXERCISE	125		2,900.00	(1,456,941)		(1,803,900)						596,021	(1,803,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2019	05/29/2020	05/29/2020	EXERCISE	100		3,050.00	(542,553)		(8,863)						221,954	(8,863)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2019	05/29/2020	05/29/2020	EXERCISE	10		2,880.00	(126,801)		(164,320)						51,873	(164,320)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2019	05/29/2020	05/29/2020	EXERCISE	5		2,930.00	(51,383)		(57,160)						21,020	(57,160)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/11/2019	06/05/2020	06/05/2020	EXERCISE	175		2,905.00	(2,931,694)		(5,056,300)						1,343,693	(5,056,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/11/2019	06/05/2020	06/05/2020	EXERCISE	175		3,065.00	(1,487,594)		(2,256,300)						681,814	(2,256,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/11/2020	EXERCISE	50		3,145.00	(310,327)		(34,582)						142,233	(34,582)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/11/2020	EXERCISE	25		3,145.00	(155,163)		(6,419)						71,117	(6,419)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/11/2020	EXERCISE	50		3,145.00	(310,327)		(7,832)						142,233	(7,832)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/12/2020	EXERCISE	175		2,990.00	(2,315,344)		(897,950)						1,061,199	(897,950)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/12/2020	EXPIRATION	50		3,145.00	(310,327)								142,233				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/11/2019	06/05/2020	06/05/2020	EXERCISE	20		2,895.00	(345,866)		(597,880)						158,522	(597,880)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/18/2019	06/12/2020	06/12/2020	EXERCISE	5		2,940.00	(81,198)		(50,660)						37,216	(50,660)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2019	06/19/2020	06/19/2020	EXERCISE	175		3,030.00	(2,097,469)		(1,185,475)						961,340	(1,185,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2019	06/19/2020	06/19/2020	EXPIRATION	200		3,190.00	(1,058,308)								485,058				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/23/2020	06/19/2020	06/19/2020	EXERCISE	150		2,700.00		(326,780)	(6,918,925)						326,780	(6,918,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2019	06/19/2020	06/19/2020	EXERCISE	15		3,020.00	(187,578)		(116,625)						85,973	(116,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2019	06/26/2020	06/26/2020	EXPIRATION	200		3,030.00	(2,633,508)								1,316,754				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2019	06/26/2020	06/26/2020	EXPIRATION	250		3,200.00	(1,351,387)								675,693				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2019	06/26/2020	06/26/2020	EXPIRATION	20		3,025.00	(268,846)								134,423				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2019	06/26/2020	06/26/2020	EXPIRATION	5		3,045.00	(61,643)								30,821				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/09/2019	07/02/2020	07/02/2020	EXERCISE	150		308.00	(1,658,030)		(675,175)						898,100	(675,175)			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/09/2019	07/02/2020	07/02/2020	EXPIRATION	150		3,250.00	(665,330)								360,387				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2019	07/10/2020	07/10/2020	EXERCISE	150		3,095.00	(1,847,330)		(1,350,625)						1,000,637	(1,350,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2019	07/10/2020	07/10/2020	EXPIRATION	150		3,260.00	(786,530)								426,037				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/23/2019	07/17/2020	07/17/2020	EXERCISE	175		3,105.00	(2,049,869)		(2,095,300)						1,110,346	(2,095,300)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/23/2019	07/17/2020	07/17/2020	EXPIRATION	175		3,275.00	(828,369)								448,700				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/09/2019	07/02/2020	07/02/2020	EXERCISE	5		3,065.00	(60,398)		(32,510)						32,715	(32,510)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2019	07/10/2020	07/10/2020	EXERCISE	15		3,085.00	(192,873)		(150,075)						104,473	(150,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/23/2019	07/17/2020	07/17/2020	EXERCISE	15		3,095.00	(183,498)		(194,610)						99,395	(194,610)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2019	07/10/2020	07/10/2020	EXERCISE	5		3,105.00	(58,903)		(40,025)						31,906	(40,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/30/2019	07/24/2020	07/24/2020	EXERCISE	150		3,105.00	(1,845,830)		(1,659,475)						999,825	(1,659,475)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/30/2019	07/24/2020	07/24/2020	EXERCISE	150		3,270.00	(774,230)		(4,723)						419,375	(4,723)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/30/2019	07/24/2020	07/24/2020	EXERCISE	15		3,100.00	(188,598)		(173,460)						102,158	(173,460)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/30/2019	07/24/2020	07/24/2020	EXERCISE	5		3,120.00	(57,563)		(47,820)						31,180	(47,820)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/06/2019	07/31/2020	07/31/2020	EXERCISE	175		3,090.00	(1,326,069)		(3,169,625)						783,586	(3,169,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/06/2019	07/31/2020	07/31/2020	EXERCISE	200		3,255.00	(552,908)		(13,696)						326,719	(13,696)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/06/2019	07/31/2020	07/31/2020	EXERCISE	20		3,090.00	(151,546)		(362,260)						89,550	(362,260)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2019	08/07/2020	08/07/2020	EXERCISE	150		3,000.00	(2,146,880)		(5,269,225)						1,341,800	(5,269,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2019	08/07/2020	08/07/2020	EXERCISE	175		3,170.00	(1,122,194)		(3,172,425)						701,371	(3,172,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2020	08/07/2020	08/07/2020	EXERCISE	125		3,200.00		(618,552)	(1,891,025)						618,552	(1,891,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2019	08/14/2020	08/14/2020	EXERCISE	150		2,970.00	(2,355,380)		(6,042,775)						1,472,113	(6,042,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2019	08/14/2020	08/14/2020	EXERCISE	200		3,130.00	(1,542,908)		(4,857,025)						964,318	(4,857,025)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/24/2020	08/14/2020	08/14/2020	EXERCISE	150		3,300.00		(373,033)	(1,092,775)						373,033	(1,092,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2019	08/07/2020	08/07/2020	EXERCISE	20		3,000.00	(286,246)		(702,580)						178,904	(702,580)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2019	08/14/2020	08/14/2020	EXERCISE	20		2,950.00	(337,366)		(845,720)						210,854	(845,720)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2019	08/07/2020	08/07/2020	EXERCISE	5		3,070.00	(53,478)		(140,645)						33,424	(140,645)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2019	08/14/2020	08/14/2020	EXERCISE	5		2,990.00	(72,868)		(191,430)						45,542	(191,430)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/27/2019	08/21/2020	08/21/2020	EXERCISE	175		3,020.00	(2,044,094)		(6,600,325)						1,277,559	(6,600,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/27/2020	08/21/2020	08/21/2020	EXERCISE	150		3,180.00	(794,180)		(3,257,425)						496,363	(3,257,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/31/2020	08/21/2020	08/21/2020	EXERCISE	175		3,300.00		(459,450)	(1,700,325)						459,450	(1,700,325)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/27/2019	08/21/2020	08/21/2020	EXERCISE	10		3,000.00	(126,851)		(397,170)						79,282	(397,170)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2019	08/28/2020	08/28/2020	EXERCISE	175		2,995.00	(2,552,644)		(8,977,700)						1,740,439	(8,977,700)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2019	08/28/2020	08/28/2020	EXERCISE	150		3,155.00	(1,086,230)		(5,295,175)						740,611	(5,295,175)			

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2019	08/28/2020	08/28/2020	EXERCISE	15		2,980.00	(231,514)		(792,030)						157,850	(792,030)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2019	08/28/2020	08/28/2020	EXERCISE	5		3,020.00	(66,483)		(244,010)						45,329	(244,010)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/10/2019	09/04/2020	09/04/2020	EXERCISE	175		3,050.00	(2,530,769)		(6,596,825)						1,792,628	(6,596,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/10/2019	09/04/2020	09/04/2020	EXERCISE	150		3,215.00	(1,015,430)		(3,179,425)						719,263	(3,179,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/17/2019	09/11/2020	09/11/2020	EXERCISE	150		3,100.00	(2,066,930)		(3,614,575)						1,464,075	(3,614,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/17/2019	09/11/2020	09/11/2020	EXERCISE	150		3,265.00	(949,580)		(1,139,575)						672,619	(1,139,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/10/2019	09/04/2020	09/04/2020	EXERCISE	15		3,025.00	(238,399)		(602,955)						168,866	(602,955)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/17/2019	09/11/2020	09/11/2020	EXERCISE	15		3,095.00	(210,874)		(368,970)						149,369	(368,970)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/17/2019	09/11/2020	09/11/2020	EXERCISE	5		3,095.00	(70,288)		(122,990)						49,787	(122,990)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2020	09/18/2020	09/17/2020	EXERCISE	175		3,450.00		(603,594)	(11,632)						603,594	(11,632)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2019	09/18/2020	09/18/2020	EXERCISE	150		3,120.00	(1,694,330)		(2,992,075)						1,200,150	(2,992,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2019	09/18/2020	09/18/2020	EXERCISE	175		3,280.00	(867,569)		(690,750)						614,528	(690,750)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2019	09/18/2020	09/18/2020	EXERCISE	15		3,100.00	(184,234)		(329,220)						130,499	(329,220)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2020	09/18/2020	09/18/2020	EXERCISE	10		3,125.00	(110,551)		(194,480)						78,307	(194,480)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/01/2019	09/25/2020	09/25/2020	EXERCISE	150		3,095.00	(1,707,530)		(3,051,925)						1,319,455	(3,051,925)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/01/2019	09/25/2020	09/25/2020	EXERCISE	175		3,250.00	(885,069)		(848,075)						683,917	(848,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/21/2020	09/25/2020	09/25/2020	EXERCISE	175		3,450.00		(658,075)	(10,757)						658,075	(10,757)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/04/2020	09/25/2020	09/25/2020	EXPIRATION	150		3,550.00		(255,543)							255,543				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/01/2019	09/25/2020	09/25/2020	EXERCISE	15		3,070.00	(189,858)		(342,705)						146,709	(342,705)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2020	09/25/2020	09/25/2020	EXPIRATION	30		3,465.00		(127,887)							127,887				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/11/2020	09/25/2020	09/25/2020	EXPIRATION	20		3,405.00		(61,144)							61,144				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/25/2020	09/25/2020	EXPIRATION	15		3,550.00		(3)							3				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2020	09/25/2020	09/25/2020	EXPIRATION	15		3,465.00		(63,941)							63,941				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/11/2020	09/25/2020	09/25/2020	EXPIRATION	10		3,405.00		(30,570)							30,570				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	10/02/2020	10/02/2020	EXERCISE	150		3,035.00	(1,961,780)		(4,701,625)						1,553,076	(4,701,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	10/02/2020	10/02/2020	EXERCISE	175		3,195.00	(1,050,094)		(2,685,225)						831,324	(2,685,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2020	10/02/2020	10/02/2020	EXPIRATION	150		3,450.00		(55,913)							55,913				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2019	10/09/2020	10/09/2020	EXERCISE	125		3,035.00	(2,083,566)		(5,526,650)						1,649,490	(5,526,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2019	10/09/2020	10/09/2020	EXERCISE	150		3,195.00	(1,247,180)		(4,231,975)						987,351	(4,231,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	10/09/2020	10/09/2020	EXPIRATION	150		3,550.00		(294,215)							294,215				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	10/02/2020	10/02/2020	EXERCISE	15		3,025.00	(204,288)		(485,175)						161,728	(485,175)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	10/02/2020	10/02/2020	EXPIRATION	15		3,550.00		(1,278)							1,278				

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2019	10/09/2020	10/09/2020	EXERCISE	10		3,020.00	(175,821)		(457,140)						139,191	(457,140)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/04/2020	10/02/2020	10/02/2020	EXPIRATION	175		3,600.00		(272,552)							272,552				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/08/2019	10/02/2020	10/02/2020	EXERCISE	5		3,065.00	(57,783)		(141,725)						45,745	(141,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	10/02/2020	10/02/2020	EXPIRATION	5		3,550.00		(423)							423				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/15/2019	10/09/2020	10/09/2020	EXERCISE	5		3,050.00	(78,928)		(213,570)						62,485	(213,570)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/22/2019	10/16/2020	10/16/2020	EXERCISE	175		3,100.00	(2,381,844)		(6,716,700)						1,885,627	(6,716,700)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/22/2019	10/16/2020	10/16/2020	EXERCISE	175		3,260.00	(1,094,194)		(3,916,700)						866,237	(3,916,700)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2019	10/23/2020	10/23/2020	EXERCISE	175		3,110.00	(2,591,494)		(6,219,350)						2,051,599	(6,219,350)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2019	10/23/2020	10/23/2020	EXERCISE	175		3,275.00	(1,230,344)		(3,331,850)						974,022	(3,331,850)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/22/2019	10/16/2020	10/16/2020	EXERCISE	15		3,080.00	(220,923)		(605,730)						174,898	(605,730)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2019	10/23/2020	10/23/2020	EXERCISE	15		3,100.00	(230,733)		(548,100)						182,664	(548,100)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2020	10/23/2020	10/23/2020	EXPIRATION	15		3,475.00		(38,672)							38,672				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/29/2019	10/23/2020	10/23/2020	EXERCISE	5		3,115.00	(72,663)		(175,200)						57,525	(175,200)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2020	10/23/2020	10/23/2020	EXPIRATION	5		3,475.00		(12,887)							12,887				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/05/2019	10/30/2020	10/30/2020	EXERCISE	150		3,145.00	(2,236,880)		(1,874,425)						1,931,851	(1,874,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/05/2019	10/30/2020	10/30/2020	EXERCISE	50		3,310.00	(353,627)		(101,082)						305,405	(101,082)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/05/2019	10/30/2020	10/30/2020	EXERCISE	50		3,310.00	(353,627)		(9,432)						305,405	(9,432)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/05/2019	10/30/2020	10/30/2020	EXPIRATION	75		3,310.00	(530,440)								458,108				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/01/2020	10/30/2020	10/30/2020	EXPIRATION	50		3,450.00		(253,038)							253,038				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/05/2019	10/30/2020	10/30/2020	EXERCISE	10		3,130.00	(157,731)		(139,970)						136,222	(139,970)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/03/2019	11/27/2020	10/30/2020	EXERCISE	75		3,250.00	(846,639)		(960,270)						808,156	(960,270)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/12/2019	11/06/2020	11/02/2020	EXERCISE	150		3,360.00	(1,013,180)		(555,011)						886,532	(555,011)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	12/04/2020	11/02/2020	EXERCISE	150		3,220.00	(2,250,530)		(2,621,866)						2,156,758	(2,621,866)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/05/2020	11/06/2020	11/03/2020	EXERCISE	50		3,500.00		(279,559)	(55,832)						279,559	(55,832)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2020	11/06/2020	11/03/2020	EXERCISE	75		3,450.00		(59,883)	(200,295)						59,883	(200,295)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2020	11/06/2020	11/03/2020	EXERCISE	25		3,450.00		(19,961)	(57,293)						19,961	(57,293)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2020	11/06/2020	11/06/2020	EXERCISE	50		3,450.00		(39,922)	(297,225)						39,922	(297,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/12/2019	11/06/2020	11/06/2020	EXERCISE	150		3,185.00	(2,211,830)		(4,866,625)						1,935,351	(4,866,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/05/2020	11/06/2020	11/06/2020	EXERCISE	50		3,500.00		(279,559)	(47,225)						279,559	(47,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/19/2019	11/13/2020	11/13/2020	EXERCISE	150		3,200.00	(2,215,580)		(5,777,275)						1,938,632	(5,777,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/19/2019	11/13/2020	11/13/2020	EXERCISE	175		3,375.00	(1,164,894)		(3,677,650)						1,019,282	(3,677,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2020	11/13/2020	11/13/2020	EXERCISE	50		3,500.00		(322,430)	(425,775)						322,430	(425,775)			

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2020	11/13/2020	11/13/2020	EXERCISE	50		3,550.00		(197,676)	(175,763)						197,676	(175,763)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	11/13/2020	11/13/2020	EXERCISE	50		3,550.00		(60,668)	(175,763)						60,668	(175,763)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	11/13/2020	11/13/2020	EXERCISE	50		3,600.00		(35,018)	(7,002)						35,018	(7,002)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/23/2019	12/18/2020	11/02/2020	EXERCISE	10		3,290.00	(157,311)		(153,650)						150,756	(153,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/12/2019	11/06/2020	11/06/2020	EXERCISE	10		3,170.00	(155,761)		(339,450)						136,291	(339,450)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/19/2019	11/13/2020	11/13/2020	EXERCISE	15		3,175.00	(243,198)		(615,240)						212,799	(615,240)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/23/2019	12/18/2020	11/02/2020	EXERCISE	5		3,295.00	(77,193)		(75,233)						73,976	(75,233)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/12/2019	11/06/2020	11/06/2020	EXERCISE	5		3,185.00	(73,723)		(162,225)						64,507	(162,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/26/2019	11/20/2020	11/20/2020	EXERCISE	150		3,220.00	(2,167,130)		(5,063,125)						1,896,239	(5,063,125)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/26/2019	11/20/2020	11/20/2020	EXERCISE	175		3,390.00	(1,145,819)		(2,931,975)						1,002,592	(2,931,975)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/23/2020	11/20/2020	11/20/2020	EXERCISE	50		3,550.00		(212,118)	(37,725)						212,118	(37,725)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	11/20/2020	11/20/2020	EXERCISE	100		3,500.00		(466,842)	(575,425)						466,842	(575,425)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	11/20/2020	11/20/2020	EXERCISE	50		3,600.00		(87,418)	(2,077)						87,418	(2,077)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/26/2019	11/20/2020	11/20/2020	EXERCISE	15		3,205.00	(229,188)		(528,825)						200,540	(528,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/11/2020	11/20/2020	11/20/2020	EXPIRATION	50		3,575.00		(180,518)							180,518				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2019	11/20/2020	11/20/2020	EXERCISE	5		3,230.00	(69,433)		(163,775)						60,754	(163,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/03/2019	11/27/2020	11/27/2020	EXERCISE	50		3,250.00	(564,426)		(1,941,775)						538,771	(1,941,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/03/2019	11/27/2020	11/27/2020	EXERCISE	150		3,425.00	(692,780)		(3,200,275)						661,290	(3,200,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/23/2020	11/27/2020	11/27/2020	EXERCISE	50		3,550.00		(247,035)	(441,775)						247,035	(441,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/30/2020	11/27/2020	11/27/2020	EXERCISE	75		3,500.00		(154,455)	(1,037,650)						154,455	(1,037,650)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/03/2019	11/27/2020	11/27/2020	EXERCISE	10		3,235.00	(120,261)		(403,360)						114,794	(403,360)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/14/2020	01/08/2021	01/08/2021	EXERCISE	175		3,370.00		(2,493,669)	(5,601,880)						2,493,669	(5,601,880)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	12/04/2020	12/04/2020	EXERCISE	175		3,400.00	(1,174,344)		(5,234,625)						1,125,413	(5,234,625)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2020	12/04/2020	12/04/2020	EXERCISE	150		3,500.00		(461,285)	(2,986,825)						461,285	(2,986,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2020	01/15/2021	12/08/2020	EXERCISE	125		3,415.00		(1,678,441)	(3,877,446)						1,678,441	(3,877,446)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/17/2019	12/11/2020	12/11/2020	EXERCISE	175		3,260.00	(2,663,069)		(7,060,575)						2,552,108	(7,060,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/17/2019	12/11/2020	12/11/2020	EXERCISE	175		3,435.00	(1,198,669)		(3,998,075)						1,148,725	(3,998,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2020	01/22/2021	12/11/2020	EXERCISE	100		3,445.00		(1,030,052)	(2,433,551)						1,030,052	(2,433,551)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	12/11/2020	12/11/2020	EXERCISE	175		3,550.00		(713,377)	(1,985,575)						713,377	(1,985,575)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	12/04/2020	12/04/2020	EXERCISE	15		3,215.00	(229,248)		(726,195)						219,696	(726,195)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2019	12/24/2020	12/09/2020	EXERCISE	10		3,340.00	(133,721)		(362,430)						128,149	(362,430)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/17/2019	12/11/2020	12/11/2020	EXERCISE	10		3,245.00	(161,001)		(418,470)						154,292	(418,470)			

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/10/2019	12/04/2020	12/04/2020	EXERCISE	5		3,255.00	(65,598)		(222,065)						62,865	(222,065)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/04/2020	01/29/2021	12/16/2020	EXERCISE	125		3,390.00		(1,765,191)	(4,251,321)						1,765,191	(4,251,321)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/23/2019	12/18/2020	12/18/2020	EXERCISE	150		3,300.00	(2,272,430)		(6,141,175)						2,177,745	(6,141,175)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/23/2019	12/18/2020	12/18/2020	EXERCISE	200		3,485.00	(1,307,308)		(4,488,225)						1,252,837	(4,488,225)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2020	12/31/2020	12/18/2020	EXERCISE	175		3,535.00		(921,294)	(3,235,309)						921,294	(3,235,309)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/11/2020	02/05/2020	12/18/2020	EXERCISE	150		3,430.00		(2,334,680)	(4,567,735)						2,334,680	(4,567,735)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/13/2020	12/18/2020	12/18/2020	EXERCISE	50		3,700.00		(131,468)	(47,075)						131,468	(47,075)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/18/2020	12/18/2020	12/18/2020	EXPIRATION	100		3,750.00		(182,238)							182,238				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2020	12/31/2020	12/16/2020	EXERCISE	10		3,360.00		(121,281)	(349,320)						121,281	(349,320)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2020	12/31/2020	12/16/2020	EXERCISE	5		3,365.00		(61,788)	(172,138)						61,788	(172,138)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/14/2020	01/08/2021	12/21/2020	EXERCISE	150		3,550.00		(903,080)	(2,647,615)						903,080	(2,647,615)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/14/2020	01/08/2021	12/22/2020	EXERCISE	15		3,360.00		(222,228)	(508,978)						222,228	(508,978)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2019	12/24/2020	12/24/2020	EXERCISE	125		3,345.00	(1,636,941)		(4,475,775)						1,568,735	(4,475,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2019	12/24/2020	12/24/2020	EXERCISE	125		3,520.00	(709,316)		(2,288,275)						679,761	(2,288,275)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2020	12/24/2020	12/24/2020	EXPIRATION	125		3,750.00		(159,804)							159,804				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2020	01/15/2021	12/28/2020	EXERCISE	100		3,600.00		(537,852)	(1,566,688)						537,852	(1,566,688)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2020	02/12/2021	12/28/2020	EXERCISE	150		3,490.00		(1,865,480)	(4,181,767)						1,865,480	(4,181,767)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2020	12/31/2020	12/31/2020	EXERCISE	125		3,350.00		(1,638,441)	(5,075,775)						1,638,441	(5,075,775)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/25/2020	12/31/2020	12/31/2020	EXERCISE	125		3,650.00		(809,304)	(1,325,900)						809,304	(1,325,900)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2020	12/31/2020	12/31/2020	EXERCISE	100		3,800.00		(69,833)	(2,649)						69,833	(2,649)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2020	12/31/2020	12/31/2020	EXPIRATION	75		3,800.00		(52,375)							52,375				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/09/2020	12/24/2020	12/24/2020	EXERCISE	10		3,700.00		(43,840)	(3,070)						43,840	(3,070)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2020	12/31/2020	12/31/2020	EXERCISE	10		3,725.00		(34,930)	(31,080)						34,930	(31,080)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2020	12/31/2020	12/31/2020	EXERCISE	5		3,725.00		(17,462)	(15,540)						17,462	(15,540)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	02/19/2021	12/31/2020	EXERCISE	125		3,500.00		(672,441)	(3,566,711)						672,441	(3,566,711)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2020	01/15/2021	12/30/2020	EXERCISE	10		3,400.00		(142,491)	(345,710)						142,491	(345,710)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2020	01/15/2021	12/30/2020	EXERCISE	10		3,410.00		(136,991)	(336,090)						136,991	(336,090)			
0649999999 - Written Options - Hedging Other - Call Options and Warrants												(170,955,484)	(41,127,533)	(413,872,857)			XXX			128,450,359	(413,872,857)			XXX
Written Options - Hedging Other - Put Options																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	04/17/2020	04/17/2020	EXPIRATION	250		2,600.00		(3,524,412)							3,524,412				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/24/2020	05/01/2020	05/01/2020	EXPIRATION	100		2,700.00		(201,338)							201,338				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/29/2020	05/29/2020	05/06/2020	EXERCISE	50		2,800.00		(245,441)	(296,182)						245,441	(296,182)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	05/29/2020	05/07/2020	EXERCISE	50		2,800.00		(1,542,042)	(240,482)						1,542,042	(240,482)			

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 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2020	05/08/2020	05/08/2020	EXPIRATION	100		2,700.00		(469,437)							469,437				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	05/08/2020	05/08/2020	EXERCISE	50		2,800.00		(158,270)	(9,232)						158,270	(9,232)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	05/15/2020	05/13/2020	EXERCISE	25		2,800.00		(120,285)	(47,794)						120,285	(47,794)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2020	05/15/2020	05/14/2020	EXERCISE	100		2,700.00		(644,152)	(15,659)						644,152	(15,659)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	05/15/2020	05/15/2020	EXERCISE	25		2,800.00		(120,285)	(2,794)						120,285	(2,794)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/24/2020	05/22/2020	05/22/2020	EXPIRATION	100		2,700.00		(727,924)							727,924				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/29/2020	05/22/2020	05/22/2020	EXPIRATION	50		2,800.00		(201,920)							201,920				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2020	05/29/2020	05/29/2020	EXPIRATION	100		2,800.00		(3,084,083)							3,084,083				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2020	05/29/2020	05/29/2020	EXPIRATION	100		2,750.00		(625,788)							625,788				
0659999999 - Written Options - Hedging Other - Put Options													(11,665,376)	(612,143)			XXX			11,665,376	(612,143)			XXX
Written Options - Hedging Other - Caps																								
Written Options - Hedging Other - Floors																								
Written Options - Hedging Other - Collars																								
Written Options - Hedging Other - Other																								
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other												(170,955,484)	(52,792,909)	(414,485,001)			XXX			140,115,735	(414,485,001)			XXX
Written Options - Replications - Call Options and Warrants																								
Written Options - Replications - Put Options																								
Written Options - Replications - Caps																								
Written Options - Replications - Floors																								
Written Options - Replications - Collars																								
Written Options - Replications - Other																								
Written Options - Income Generation - Call Options																								
Written Options - Income Generation - Put Options																								
Written Options - Income Generation - Caps																								
Written Options - Income Generation - Floors																								
Written Options - Income Generation - Collars																								
Written Options - Income Generation - Other																								
Written Options - Other - Call Options and Warrants																								
Written Options - Other - Put Options																								
Written Options - Other - Caps																								
Written Options - Other - Floors																								
Written Options - Other - Collars																								
Written Options - Other - Other																								
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants												(170,955,484)	(41,127,533)	(413,872,857)			XXX			128,450,359	(413,872,857)			XXX
0939999999 - Written Options - Total Written Options - Subtotal - Put Options													(11,665,376)	(612,143)			XXX			11,665,376	(612,143)			XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options												(170,955,484)	(52,792,909)	(414,485,001)			XXX			140,115,735	(414,485,001)			XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
Swaps - Hedging Other - Interest Rate																								
2.13750/(3L) 07/22/20		N/A	Interest Rate	BAML-	07/18/2013	07/20/2020	07/20/2020	MATURITY		42,900,000	2.1375 / (3L)				146,322			(72,282)						

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 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation 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 (Amortiz-ation)/ 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)
2.6175/(3L) 12/02/20		N/A	Interest Rate	BAML-	09/12/2013	12/02/2020	12/02/2020	MATURITY		38,000,000	2.6175 / (3L)				579,715			(290,209)						
1119999999 - Swaps - Hedging Other - Interest Rate															726,037		XXX	(362,491)						XXX
Swaps - Hedging Other - Credit Default																								
Swaps - Hedging Other - Foreign Exchange																								
Swaps - Hedging Other - Total Return																								
Swaps - Hedging Other - Other																								
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other															726,037		XXX	(362,491)						XXX
Swaps - Replication - Interest Rate																								
Swaps - Replication - Credit Default																								
Swaps - Replication - Foreign Exchange																								
Swaps - Replication - Total Return																								
Swaps - Replication - Other																								
Swaps - Income Generation - Interest Rate																								
Swaps - Income Generation - Credit Default																								
Swaps - Income Generation - Foreign Exchange																								
Swaps - Income Generation - Total Return																								
Swaps - Income Generation - Other																								
Swaps - Other - Interest Rate																								
Swaps - Other - Credit Default																								
Swaps - Other - Foreign Exchange																								
Swaps - Other - Total Return																								
Swaps - Other - Other																								
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate															726,037		XXX	(362,491)						XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps															726,037		XXX	(362,491)						XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																								
Forwards - Hedging Other																								
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2019	01/14/2020	01/14/2020	EXERCISE		239,000				361				2,441		361				
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2019	01/14/2020	01/14/2020	EXERCISE		3,210,000				4,846				32,784		4,846				
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2019	01/14/2020	01/14/2020	EXERCISE		62,000				94				633		94				
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2019	01/14/2020	01/14/2020	EXERCISE		381,000				575				3,891		575				
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2019	01/14/2020	01/14/2020	EXERCISE		14,475,000				202,627				65,355		202,627				
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2019	01/14/2020	01/14/2020	EXERCISE		10,985,000				153,772				49,597		153,772				
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	12/10/2019	01/14/2020	01/14/2020	EXERCISE		860,000				12,039				3,883		12,039				
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	01/09/2020	02/14/2020	02/14/2020	EXERCISE		239,000				5,955						5,955				
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	BOA-	01/09/2020	02/14/2020	02/14/2020	EXERCISE		3,211,000				80,005						80,005				
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BARCLAYS-	01/09/2020	02/14/2020	02/14/2020	EXERCISE		14,479,000				157,468						157,468				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
EUR/USD FX/FWRD	FX Bonds	01	Currency	BOA-	01/09/2020	02/14/2020	02/14/2020	EXERCISE		62,000				1,545							1,545			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	01/09/2020	02/14/2020	02/14/2020	EXERCISE		10,988,000				119,501							119,501			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BOA-	01/09/2020	02/14/2020	02/14/2020	EXERCISE		380,000				9,468							9,468			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	01/09/2020	02/14/2020	02/14/2020	EXERCISE		860,000				9,353							9,353			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	02/12/2020	03/17/2020	03/17/2020	EXERCISE		239,000				(7,082)							(7,082)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	02/12/2020	03/17/2020	03/17/2020	EXERCISE		3,211,000				(95,145)							(95,145)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	02/12/2020	03/17/2020	03/17/2020	EXERCISE		14,484,000				537,745							537,745			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	02/12/2020	03/17/2020	03/17/2020	EXERCISE		62,000				(1,837)							(1,837)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	02/12/2020	03/17/2020	03/17/2020	EXERCISE		10,992,000				408,098							408,098			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	02/12/2020	03/17/2020	03/17/2020	EXERCISE		381,000				(11,289)							(11,289)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	02/12/2020	03/17/2020	03/17/2020	EXERCISE		860,000				31,929							31,929			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	10/22/2019	04/24/2020	04/24/2020	EXERCISE		2,535,000				115,262					(9,205)		115,262			
EUR/USD FX/FWRD	FX Bonds	01	Currency	MS-	12/06/2019	04/24/2020	04/24/2020	EXERCISE		46,600				(379)					314		(379)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	10/22/2019	04/24/2020	04/24/2020	EXERCISE		1,044,000				47,710					(3,791)		47,710			
EUR/USD FX/FWRD	FX Bonds	01	Currency	MS-	12/06/2019	04/24/2020	04/24/2020	EXERCISE		19,200				(400)					129		(400)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	10/22/2019	04/24/2020	04/24/2020	EXERCISE		1,193,000				54,720					(4,332)		54,720			
EUR/USD FX/FWRD	FX Bonds	01	Currency	MS-	12/06/2019	04/24/2020	04/24/2020	EXERCISE		21,900				(661)					148		(661)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/12/2020	04/17/2020	04/17/2020	EXERCISE		239,000				5,836							5,836			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/12/2020	04/17/2020	04/17/2020	EXERCISE		3,212,000				78,434							78,434			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/12/2020	04/17/2020	04/17/2020	EXERCISE		62,000				1,514							1,514			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/12/2020	04/17/2020	04/17/2020	EXERCISE		381,000				9,304							9,304			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/12/2020	04/17/2020	04/17/2020	EXERCISE		14,489,000				(31,279)							(31,279)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/12/2020	04/17/2020	04/17/2020	EXERCISE		10,995,000				(23,736)							(23,736)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	JPM-	03/23/2020	04/17/2020	04/17/2020	EXERCISE		704,000				(79,453)							(79,453)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/12/2020	04/17/2020	04/17/2020	EXERCISE		860,000				(1,857)							(1,857)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	04/14/2020	05/15/2020	05/15/2020	EXERCISE		237,000				2,882							2,882			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	04/14/2020	05/15/2020	05/15/2020	EXERCISE		3,198,000				38,888							38,888			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	04/14/2020	05/15/2020	05/15/2020	EXERCISE		14,407,000				516,491							516,491			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	04/14/2020	05/15/2020	05/15/2020	EXERCISE		63,000				766							766			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	04/14/2020	05/15/2020	05/15/2020	EXERCISE		11,730,000				420,521							420,521			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	04/14/2020	05/15/2020	05/15/2020	EXERCISE		379,000				4,609							4,609			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	04/14/2020	05/15/2020	05/15/2020	EXERCISE		859,000				30,795							30,795			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	05/12/2020	06/16/2020	06/16/2020	EXERCISE		239,000				(2,459)							(2,459)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	05/12/2020	06/16/2020	06/16/2020	EXERCISE		3,214,000				(126,586)							(126,586)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	05/12/2020	06/16/2020	06/16/2020	EXERCISE		14,512,000				(472,583)							(472,583)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	05/12/2020	06/16/2020	06/16/2020	EXERCISE		63,000				(3,261)							(3,261)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	05/12/2020	06/16/2020	06/16/2020	EXERCISE		11,751,000				(382,671)							(382,671)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	05/12/2020	06/16/2020	06/16/2020	EXERCISE		381,000				(6,532)							(6,532)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	05/12/2020	06/16/2020	06/16/2020	EXERCISE		864,000				(28,136)							(28,136)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	06/11/2020	07/17/2020	07/17/2020	EXERCISE		2,255,000				(2,930)							(2,930)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	06/11/2020	07/17/2020	07/17/2020	EXERCISE		14,516,000				64,596							64,596			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	06/11/2020	07/17/2020	07/17/2020	EXERCISE		63,000				(82)							(82)			

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 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation 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 (Amortiz-ation)/ 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)
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	06/11/2020	07/17/2020	07/17/2020	EXERCISE		11,754,000				52,305							52,305			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	06/11/2020	07/17/2020	07/17/2020	EXERCISE		63,000				(82)							(82)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	06/11/2020	07/17/2020	07/17/2020	EXERCISE		864				3,845							3,845			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BOA-	07/14/2020	08/17/2020	08/17/2020	EXERCISE		2,245,000				(86,363)							(86,363)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	07/14/2020	08/17/2020	08/17/2020	EXERCISE		14,405,000				(677,770)							(677,770)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	GS-	05/19/2020	08/21/2020	08/21/2020	EXERCISE		7,446,000				(691,622)							(691,622)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BOA-	07/14/2020	08/17/2020	08/17/2020	EXERCISE		63,000				(2,424)							(2,424)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BOA-	07/14/2020	08/17/2020	08/17/2020	EXERCISE		11,730,000				(551,908)							(551,908)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	07/14/2020	08/17/2020	08/17/2020	EXERCISE		1,924,000				(178,711)							(178,711)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	GS-	05/19/2020	08/21/2020	08/21/2020	EXERCISE		63,000				(2,424)							(2,424)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BOA-	07/14/2020	08/17/2020	08/17/2020	EXERCISE		859,000				(40,417)							(40,417)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	08/12/2020	09/16/2020	09/16/2020	EXERCISE		2,255,000				(7,196)							(7,196)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	08/12/2020	09/16/2020	09/16/2020	EXERCISE		14,527,000				358,584							358,584			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	08/12/2020	09/16/2020	09/16/2020	EXERCISE		63,000				(201)							(201)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	08/12/2020	09/16/2020	09/16/2020	EXERCISE		11,761,000				290,309							290,309			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	08/12/2020	09/16/2020	09/16/2020	EXERCISE		63,000				(201)							(201)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	08/12/2020	09/16/2020	09/16/2020	EXERCISE		865,000				21,352							21,352			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	09/11/2020	10/16/2020	10/16/2020	EXERCISE		2,255,000				21,440							21,440			
GBP/USD FX/FWRD	FX Bonds	01	Currency	GS-	09/11/2020	10/16/2020	10/16/2020	EXERCISE		14,532,000				(211,600)							(211,600)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	GS-	04/22/2020	10/26/2020	10/26/2020	EXERCISE		2,535,000				(115,762)							(115,762)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	UBS-	06/01/2020	10/26/2020	10/26/2020	EXERCISE		132,000				(6,028)							(6,028)			

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 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 Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation 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 (Amortiz-ation)/ 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)
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	09/16/2020	10/26/2020	10/26/2020	EXERCISE		2,707,000				(123,616)							(123,616)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	09/11/2020	10/16/2020	10/16/2020	EXERCISE		63,000				599							599			
GBP/USD FX/FWRD	FX Bonds	01	Currency	GS-	09/11/2020	10/16/2020	10/16/2020	EXERCISE		11,764,000				(155,956)							(155,956)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	GS-	04/22/2020	10/26/2020	10/26/2020	EXERCISE		1,044,000				(47,672)							(47,672)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	UBS-	06/01/2020	10/26/2020	10/26/2020	EXERCISE		54,000				(2,466)							(2,466)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	09/16/2020	10/26/2020	10/26/2020	EXERCISE		1,115,000				(50,914)							(50,914)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	09/11/2020	10/16/2020	10/16/2020	EXERCISE		63,000				599							599			
GBP/USD FX/FWRD	FX Bonds	01	Currency	GS-	09/11/2020	10/16/2020	10/16/2020	EXERCISE		865,000				(12,595)							(12,595)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	GS-	04/22/2020	10/26/2020	10/26/2020	EXERCISE		1,193,000				(54,477)							(54,477)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	UBS-	06/01/2020	10/26/2020	10/26/2020	EXERCISE		62,000				(2,831)							(2,831)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	09/16/2020	10/26/2020	10/26/2020	EXERCISE		1,274,000				(58,176)							(58,176)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	10/13/2020	11/16/2020	11/16/2020	EXERCISE		2,256,000				(15,134)							(15,134)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	10/13/2020	11/16/2020	11/16/2020	EXERCISE		14,537,000				(449,353)							(449,353)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	08/19/2020	11/23/2020	11/23/2020	EXERCISE		7,453,000				46,395							46,395			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	10/13/2020	11/16/2020	11/16/2020	EXERCISE		63,000				(423)							(423)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	10/13/2020	11/16/2020	11/16/2020	EXERCISE		11,063,000				(341,968)							(341,968)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	08/19/2020	11/23/2020	11/23/2020	EXERCISE		1,926,000				11,989							11,989			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	10/13/2020	11/16/2020	11/16/2020	EXERCISE		63,000				(423)							(423)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	10/13/2020	11/16/2020	11/16/2020	EXERCISE		865,000				(26,738)							(26,738)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	11/10/2020	12/16/2020	12/16/2020	EXERCISE		2,256,000				(68,296)							(68,296)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	MS-	11/10/2020	12/16/2020	12/16/2020	EXERCISE		14,542,000				(31,440)							(31,440)			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity, or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consider-ation Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiz-ation)/ Accretion	Gain (Loss) On Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) On Termination-Deferred	Hedge Effectiveness at Inception and at Termination (b)
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPM-	11/10/2020	12/16/2020	12/16/2020	EXERCISE		63,000				(1,907)							(1,907)			
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	MS-	11/10/2020	12/16/2020	12/16/2020	EXERCISE		11,066,000				(17,502)							(17,502)			
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	BARCLAYS-	11/25/2020	12/16/2020	12/16/2020	EXERCISE		482,000				(762)							(762)			
EUR/USD FX/FWRD	FX Bonds	D 1	Currency	JPM-	11/10/2020	12/16/2020	12/16/2020	EXERCISE		63,000				(1,907)							(1,907)			
GBP/USD FX/FWRD	FX Bonds	D 1	Currency	MS-	11/10/2020	12/16/2020	12/16/2020	EXERCISE		865,000				(1,870)							(1,870)			
1439999999 - Forwards - Hedging Other														(1,382,370)			XXX		141,847		(1,382,370)			XXX
Forwards - Replication																								
Forwards - Income Generation																								
Forwards - Other																								
1479999999 - Forwards - Subtotal - Forwards														(1,382,370)			XXX		141,847		(1,382,370)			XXX
SSAP No. 108 Adjustments - Offset to VM-21																								
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																								
1509999999 SSAP No. 108 Adjustments - 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												423,243,808	91,458,753	592,834,306	726,037		XXX	(362,491)	141,847	(303,308,626)	592,834,306			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												423,243,808	91,458,753	592,834,306	726,037		XXX	(362,491)	141,847	(303,308,626)	592,834,306			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

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-End (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																					
Long Futures - Hedging Other																					
	15		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	3,748.8000						63,413	63,413	165,000		
	2		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,655.5000	3,748.8000						9,330	9,330	22,000		
	49		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.9000	3,748.8000						215,355	215,355	539,000		
	4		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,643.0000	3,748.8000						21,160	21,160	44,000		
	61		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	3,748.8000						287,920	287,920	671,000		
	18		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	3,748.8000						98,910	98,910	198,000		
	21		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	3,748.8000						115,080	115,080	231,000		
	2		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,644.2500	3,748.8000						10,455	10,455	22,000		
	25		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	3,748.8000						77,063	77,063	275,000		
	7		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,714.5000	3,748.8000						12,005	12,005	77,000		
	10		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/18/2020	3,702.7500	3,748.8000						23,025	23,025	110,000		
	2		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,684.2500	3,748.8000						6,455	6,455	22,000		
	9		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.7500	3,748.8000						31,523	31,523	99,000		
	5		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,679.7500	3,748.8000						17,263	17,263	55,000		
	6		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,721.2500	3,748.8000						8,265	8,265	66,000		
	5		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/09/2020	3,693.9000	3,748.8000						13,725	13,725	55,000		
	74		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	3,748.8000						312,835	312,835	814,000		
	2		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,654.5000	3,748.8000						9,430	9,430	22,000		
	147		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.9000	3,748.8000						646,065	646,065	1,617,000		
	16		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,643.0000	3,748.8000						84,640	84,640	176,000		
	185		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	3,748.8000						873,200	873,200	2,035,000		
	40		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	3,748.8000						219,800	219,800	440,000		
	64		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	3,748.8000						350,720	350,720	704,000		
	5		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,644.0000	3,748.8000						26,200	26,200	55,000		
	89		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	3,748.8000						274,343	274,343	979,000		
	24		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,714.7500	3,748.8000						40,860	40,860	264,000		
	24		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/18/2020	3,704.0000	3,748.8000						53,760	53,760	264,000		
	5		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,684.2500	3,748.8000						16,138	16,138	55,000		
	5		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.7500	3,748.8000						17,513	17,513	55,000		
	11		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/24/2020	3,682.7500	3,748.8000						36,328	36,328	121,000		
	7		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/24/2020	3,694.7500	3,748.8000						18,918	18,918	77,000		
	4		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,720.2500	3,748.8000						5,710	5,710	44,000		
	1		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,728.0000	3,748.8000						1,040	1,040	11,000		
	280		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.8500	3,748.8000						1,231,300	1,231,300	3,080,000		
	500		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.9000	3,748.8000						2,197,500	2,197,500	5,500,000		
	2		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,642.5000	3,748.8000						10,630	10,630	22,000		
	9		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,642.7500	3,748.8000						47,723	47,723	99,000		
	86		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,643.0000	3,748.8000						454,940	454,940	946,000		
	38		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,643.2500	3,748.8000						200,545	200,545	418,000		
	30		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,651.0000	3,748.8000						146,700	146,700	330,000		
	400		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	3,748.8000						1,888,000	1,888,000	4,400,000		
	400		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	3,748.8000						1,888,000	1,888,000	4,400,000		
	300		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	3,748.8000						1,648,500	1,648,500	3,300,000		
	819		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	3,748.8000						4,488,120	4,488,120	9,009,000		
	36		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,644.2500	3,748.8000						188,190	188,190	396,000		
	32		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,682.0000	3,748.8000						106,880	106,880	352,000		
	101		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	3,748.8000						311,333	311,333	1,111,000		
	300		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	3,748.8000						924,750	924,750	3,300,000		
	1		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,713.5000	3,748.8000						1,765	1,765	11,000		
	3		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,714.5000	3,748.8000						5,145	5,145	33,000		
	100		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,714.7500	3,748.8000						170,250	170,250	1,100,000		
	77		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.7500	3,748.8000						269,693	269,693	847,000		
	29		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,679.0000	3,748.8000						101,210	101,210	319,000		
	29		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,680.2500	3,748.8000						99,398	99,398	319,000		
	13		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,681.7500	3,748.8000						43,583	43,583	143,000		
	18		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,685.2500	3,748.8000						57,195	57,195	198,000		
	43		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,686.5000	3,748.8000						133,945	133,945	473,000		
	2		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,725.2500	3,748.8000						2,355	2,355	22,000		
	207		MAR21 EMINI SP500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	3,748.8000						8,630	8,630	2,277,000		
1539999999 - Long Futures - Hedging Other																	20,624,727	20,624,727	52,789,000	XXX	XXX
Long Futures - Replication																					
Long Futures - Income Generation																					

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-End (b)	Value of One (1) Point
Long Futures - Other																					
1579999999 - Long Futures - Subtotal - Long Futures																	20,624,727	20,624,727	52,789,000	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
Short Futures - Hedging Other																					
Short Futures - Replication																					
Short Futures - Income Generation																					
Short Futures - Other																					
SSAP No. 108 Adjustments - Offset to VM-21																					
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1709999999 - Subtotal - Hedging Other																	20,624,727	20,624,727	52,789,000	XXX	XXX
1759999999 – Totals																	20,624,727	20,624,727	52,789,000	XXX	XXX

E20.1

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	11,476,181	28,989,761	40,465,942
Total Net Cash Deposits	11,476,181	28,989,761	40,465,942

(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 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																			
Long Futures - Hedging Other																			
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/02/2020	3,239.7500	EXERCISE	12,015	12,015				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/02/2020	3,246.0000	EXERCISE	189,600	189,600				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/02/2020	3,258.5000	EXERCISE	159,735	159,735				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/06/2020	3,230.0000	EXERCISE	5,520	5,520				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/06/2020	3,247.2500	EXERCISE	191,475	191,475				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,236.2500	01/07/2020	3,239.7500	EXERCISE	350	350				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,236.2500	01/07/2020	3,246.7500	EXERCISE	6,300	6,300				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/08/2020	3,253.7500	EXERCISE	53,660	53,660				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/08/2020	3,253.7500	EXERCISE	36,978	36,978				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,135.5000	01/08/2020	3,253.7500	EXERCISE	29,563	29,563				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,138.5000	01/08/2020	3,253.7500	EXERCISE	28,813	28,813				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/08/2020	3,226.0000	01/08/2020	3,253.7500	EXERCISE	13,875	13,875				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/09/2020	3,263.2500	EXERCISE	92,120	92,120				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/09/2020	3,275.5000	01/09/2020	3,263.2500	EXERCISE	(1,838)	(1,838)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/09/2020	3,275.5000	01/09/2020	3,271.5000	EXERCISE	(4,400)	(4,400)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/13/2020	3,288.7500	EXERCISE	471,178	471,178				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/13/2020	3,268.7500	01/13/2020	3,288.7500	EXERCISE	1,000	1,000				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/14/2020	3,283.5000	01/14/2020	3,285.5000	EXERCISE	300	300				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/14/2020	3,283.5000	01/14/2020	3,295.5000	EXERCISE	9,000	9,000				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/15/2020	3,283.0000	EXERCISE	141,645	141,645				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/15/2020	3,291.5000	01/15/2020	3,283.0000	EXERCISE	(4,250)	(4,250)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/16/2020	3,295.2500	EXERCISE	44,145	44,145				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	01/16/2020	3,295.2500	EXERCISE	(16,358)	(16,358)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	01/16/2020	3,308.7500	EXERCISE	(14,543)	(14,543)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/17/2020	3,329.8000	EXERCISE	63,595	63,595				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/17/2020	3,329.8000	EXERCISE	202,651	202,651				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,135.2500	01/17/2020	3,329.8000	EXERCISE	155,641	155,641				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.2500	01/17/2020	3,329.8000	EXERCISE	145,164	145,164				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/17/2020	3,319.7500	01/17/2020	3,329.8000	EXERCISE	4,523	4,523				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	01/21/2020	3,320.7500	EXERCISE	(150)	(150)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	01/21/2020	3,325.5000	EXERCISE	1,788	1,788				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/22/2020	3,321.7500	EXERCISE	92,475	92,475				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/22/2020	3,324.0000	EXERCISE	159,120	159,120				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/22/2020	3,327.7500	EXERCISE	305,520	305,520				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,241.2500	01/27/2020	3,248.7500	EXERCISE	12,000	12,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/28/2020	3,275.7500	EXERCISE	13,895	13,895				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/28/2020	3,276.0000	EXERCISE	292,320	292,320				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	01/28/2020	3,276.0000	EXERCISE	109,840	109,840				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/28/2020	3,244.5000	01/28/2020	3,276.0000	EXERCISE	15,750	15,750				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	01/30/2020	3,283.0000	EXERCISE	101,010	101,010				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/30/2020	3,267.5000	01/30/2020	3,283.0000	EXERCISE	4,650	4,650				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,224.0200	01/31/2020	3,229.2500	EXERCISE	2,615	2,615				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/03/2020	3,246.0000	EXERCISE	59,015	59,015				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/03/2020	3,234.2500	02/03/2020	3,246.0000	EXERCISE	9,988	9,988				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/04/2020	3,294.7500	EXERCISE	413,533	413,533				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/04/2020	3,267.0000	02/04/2020	3,294.7500	EXERCISE	4,163	4,163				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/04/2020	3,267.0000	02/04/2020	3,296.2500	EXERCISE	8,775	8,775				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/04/2020	3,267.0000	02/04/2020	3,302.5000	EXERCISE	3,550	3,550				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/05/2020	3,333.2500	EXERCISE	291,825	291,825				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/05/2020	3,333.2500	EXERCISE	364,845	364,845				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/05/2020	3,294.0000	02/05/2020	3,333.2500	EXERCISE	21,588	21,588				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/06/2020	3,340.2500	EXERCISE	232,920	232,920				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/06/2020	3,343.2500	EXERCISE	29,565	29,565				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/06/2020	3,344.2500	02/06/2020	3,343.2500	EXERCISE	(800)	(800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/10/2020	3,317.5000	EXERCISE	34,270	34,270				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/10/2020	3,350.5000	EXERCISE	551,745	551,745				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,149.0000	02/10/2020	3,350.5000	EXERCISE	161,200	161,200				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/10/2020	3,350.5000	EXERCISE	44,900	44,900				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/10/2020	3,352.0000	EXERCISE	72,440	72,440				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/11/2020	3,362.2500	EXERCISE	114,810	114,810				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/11/2020	3,365.7500	EXERCISE	19,485	19,485				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/12/2020	3,378.5000	EXERCISE	363,300	363,300				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/12/2020	3,360.2500	02/12/2020	3,378.5000	EXERCISE	7,300	7,300				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	02/13/2020	3,372.5000	EXERCISE	(2,613)	(2,613)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	02/13/2020	3,378.0000	EXERCISE	4,400	4,400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	02/18/2020	3,367.0000	EXERCISE	(525)	(525)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	02/18/2020	3,385.7500	EXERCISE	14,488	14,488				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/19/2020	3,375.0000	EXERCISE	173,485	173,485				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/19/2020	3,386.2500	EXERCISE	376,863	376,863				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,373.0000	02/20/2020	3,356.7500	EXERCISE	(16,250)	(16,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,373.0000	02/20/2020	3,394.5000	EXERCISE	4,300	4,300				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,337.3500	02/21/2020	3,353.2500	EXERCISE	2,385	2,385				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/24/2020	3,226.5000	02/24/2020	3,225.0000	EXERCISE	(900)	(900)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/25/2020	3,125.2500	EXERCISE	(45,650)	(45,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,176.0000	02/25/2020	3,125.2500	EXERCISE	(17,763)	(17,763)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,182.7500	02/25/2020	3,125.2500	EXERCISE	(20,125)	(20,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/25/2020	3,125.2500	EXERCISE	(2,545)	(2,545)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/25/2020	3,197.5000	EXERCISE	11,743	11,743				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/26/2020	3,176.7500	02/26/2020	3,112.2500	EXERCISE	(19,350)	(19,350)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/26/2020	3,176.7500	02/26/2020	3,150.0000	EXERCISE	(17,388)	(17,388)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/26/2020	3,177.0000	02/26/2020	3,150.0000	EXERCISE	(4,050)	(4,050)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	3,065.2500	02/27/2020	2,976.0000	EXERCISE	(138,338)	(138,338)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	3,065.0000	02/27/2020	2,976.0000	EXERCISE	(84,550)	(84,550)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	3,065.0000	02/27/2020	3,102.2500	EXERCISE	13,038	13,038				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	3,064.7500	02/27/2020	3,102.2500	EXERCISE	33,750	33,750				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/28/2020	2,959.0000	EXERCISE	(629,735)	(629,735)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/28/2020	2,964.2500	EXERCISE	(317,850)	(317,850)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,195.7500	03/02/2020	2,952.0000	EXERCISE	(170,625)	(170,625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	2,998.2500	03/03/2020	3,058.7500	EXERCISE	9,075	9,075				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,195.7500	03/04/2020	3,018.0000	EXERCISE	(53,325)	(53,325)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	03/05/2020	3,117.5000	EXERCISE	(20,188)	(20,188)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/04/2020	3,111.0000	03/05/2020	3,117.5000	EXERCISE	2,925	2,925				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/05/2020	3,019.7500	03/05/2020	3,106.7500	EXERCISE	34,800	34,800				
	120		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	03/06/2020	2,969.8700	EXERCISE	(1,370,280)	(1,370,280)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	03/09/2020	2,736.7500	EXERCISE	(923,000)	(923,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,195.7500	03/09/2020	2,736.7500	EXERCISE	(91,800)	(91,800)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,195.7500	03/10/2020	2,747.7000	EXERCISE	(224,025)	(224,025)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,875.5000	03/10/2020	2,747.7000	EXERCISE	(178,920)	(178,920)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,875.5000	03/10/2020	2,788.0000	EXERCISE	(4,375)	(4,375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,875.5000	03/10/2020	2,788.2500	EXERCISE	(8,725)	(8,725)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,875.5000	03/10/2020	2,818.5000	EXERCISE	(45,600)	(45,600)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,195.7500	03/11/2020	2,737.2500	EXERCISE	(412,650)	(412,650)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,195.7500	03/11/2020	2,814.5000	EXERCISE	(209,688)	(209,688)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,195.7500	03/11/2020	2,865.8000	EXERCISE	(82,488)	(82,488)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,210.1400	03/11/2020	2,865.8000	EXERCISE	(258,256)	(258,256)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/23/2019	3,226.3600	03/11/2020	2,865.8000	EXERCISE	(198,308)	(198,308)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/24/2019	3,226.2500	03/12/2020	2,740.3000	EXERCISE	(656,033)	(656,033)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,222.0400	03/12/2020	2,740.3000	EXERCISE	(794,871)	(794,871)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,223.2500	03/12/2020	2,740.3000	EXERCISE	(627,835)	(627,835)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/31/2019	3,232.5000	03/12/2020	2,740.3000	EXERCISE	(418,370)	(418,370)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/23/2019	3,226.3600	03/12/2020	2,735.0000	EXERCISE	(147,408)	(147,408)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/31/2019	3,232.5000	03/13/2020	2,445.0000	EXERCISE	(39,375)	(39,375)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/03/2020	3,234.2500	03/13/2020	2,445.0000	EXERCISE	(591,938)	(591,938)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/03/2020	3,234.2500	03/13/2020	2,468.9000	EXERCISE	(650,548)	(650,548)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/03/2020	3,256.7500	03/13/2020	2,468.9000	EXERCISE	(39,393)	(39,393)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,236.2500	03/13/2020	2,468.9000	EXERCISE	(805,718)	(805,718)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,281.0000	03/13/2020	2,468.9000	EXERCISE	(1,177,545)	(1,177,545)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,265.7500	03/13/2020	2,468.9000	EXERCISE	(796,850)	(796,850)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/14/2020	3,283.5000	03/13/2020	2,468.9000	EXERCISE	(1,303,360)	(1,303,360)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	03/13/2020	2,468.9000	EXERCISE	(2,005,373)	(2,005,373)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,324.9900	03/13/2020	2,468.9000	EXERCISE	(642,068)	(642,068)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,324.9900	03/13/2020	2,700.0000	EXERCISE	(406,244)	(406,244)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,318.0000	03/13/2020	2,700.0000	EXERCISE	(525,300)	(525,300)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	3,324.9900	03/16/2020	2,695.9000	EXERCISE	(220,182)	(220,182)				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,294.5000	03/16/2020	2,695.9000	EXERCISE	(2,095,100)	(2,095,100)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,327.2500	03/16/2020	2,695.9000	EXERCISE	(505,080)	(505,080)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,241.2500	03/16/2020	2,695.9000	EXERCISE	(1,472,445)	(1,472,445)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,267.0000	03/16/2020	2,695.9000	EXERCISE	(142,775)	(142,775)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/29/2020	3,272.5000	03/16/2020	2,695.9000	EXERCISE	(115,320)	(115,320)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/29/2020	3,276.0000	03/16/2020	2,695.9000	EXERCISE	(87,015)	(87,015)				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,224.0200	03/16/2020	2,695.9000	EXERCISE	(1,584,360)	(1,584,360)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,293.2500	03/16/2020	2,695.9000	EXERCISE	(149,338)	(149,338)				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/07/2020	3,326.5000	03/16/2020	2,695.9000	EXERCISE	(1,355,790)	(1,355,790)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/17/2020	3,326.5000	03/17/2020	2,416.2000	EXERCISE	(2,321,265)	(2,321,265)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/07/2020	3,342.2500	03/17/2020	2,416.2000	EXERCISE	(555,630)	(555,630)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	03/17/2020	2,416.2000	EXERCISE	(1,007,003)	(1,007,003)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/14/2020	3,379.5000	03/17/2020	2,416.2000	EXERCISE	(577,980)	(577,980)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	03/17/2020	2,416.2000	EXERCISE	(1,956,315)	(1,956,315)				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,373.0000	03/17/2020	2,416.2000	EXERCISE	(2,200,640)	(2,200,640)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,337.3500	03/17/2020	2,416.2000	EXERCISE	(1,658,070)	(1,658,070)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,337.3500	03/17/2020	2,478.5000	EXERCISE	(257,655)	(257,655)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,337.3500	03/17/2020	2,515.0000	EXERCISE	(82,235)	(82,235)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/18/2020	3,337.3500	03/18/2020	2,495.5000	EXERCISE	(336,740)	(336,740)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/24/2020	3,226.5000	03/18/2020	2,495.5000	EXERCISE	(1,023,400)	(1,023,400)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/24/2020	3,300.0000	03/18/2020	2,495.5000	EXERCISE	(643,600)	(643,600)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/26/2020	3,177.0000	03/18/2020	2,495.5000	EXERCISE	(885,950)	(885,950)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	3,065.5000	03/18/2020	2,495.5000	EXERCISE	(570,000)	(570,000)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	3,065.2500	03/18/2020	2,495.5000	EXERCISE	(142,438)	(142,438)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	3,073.0000	03/18/2020	2,495.5000	EXERCISE	(433,125)	(433,125)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	2,998.2500	03/18/2020	2,495.5000	EXERCISE	(50,275)	(50,275)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/05/2020	3,019.7500	03/18/2020	2,495.5000	EXERCISE	(209,700)	(209,700)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,736.4500	03/19/2020	2,400.9100	EXERCISE	(637,523)	(637,523)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/11/2020	2,854.2500	03/19/2020	2,400.9100	EXERCISE	(702,674)	(702,674)				
	96		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.0500	03/19/2020	2,400.9100	EXERCISE	(1,570,264)	(1,570,264)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,453.7500	03/19/2020	2,400.9100	EXERCISE	(39,629)	(39,629)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.0500	03/20/2020	2,347.0000	EXERCISE	(76,210)	(76,210)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.0500	03/20/2020	2,352.0000	EXERCISE	(56,408)	(56,408)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/20/2020	2,352.0000	EXERCISE	(5,245)	(5,245)				
	156		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/23/2020	2,292.4700	EXERCISE	(1,282,554)	(1,282,554)				
	180		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,437.9800	EXERCISE	215,820	215,820				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/24/2020	2,262.0000	EXERCISE	(19,490)	(19,490)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/24/2020	2,384.2500	EXERCISE	(3,633)	(3,633)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/24/2020	2,384.5000	EXERCISE	(7,240)	(7,240)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,609.0000	03/26/2020	2,480.0000	EXERCISE	(58,050)	(58,050)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/27/2020	2,618.5000	EXERCISE	105,040	105,040				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/31/2020	2,456.9000	03/31/2020	2,618.0000	EXERCISE	56,385	56,385				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,663.7500	03/31/2020	2,618.0000	EXERCISE	(6,863)	(6,863)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,664.0000	04/01/2020	2,467.5000	EXERCISE	(19,650)	(19,650)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,680.9500	04/01/2020	2,537.5000	EXERCISE	(14,345)	(14,345)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,649.7500	04/07/2020	2,654.0000	EXERCISE	2,338	2,338				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,649.7500	04/07/2020	2,729.0000	EXERCISE	11,888	11,888				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/08/2020	2,626.5000	EXERCISE	(19,075)	(19,075)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/08/2020	2,731.7500	EXERCISE	7,613	7,613				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,680.9500	04/08/2020	2,731.7500	EXERCISE	2,540	2,540				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/08/2020	2,738.5000	04/08/2020	2,731.7500	EXERCISE	(1,013)	(1,013)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/08/2020	2,738.5000	04/08/2020	2,732.0000	EXERCISE	(6,175)	(6,175)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/09/2020	2,741.5000	EXERCISE	39,325	39,325				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/09/2020	2,796.0000	EXERCISE	11,500	11,500				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/09/2020	2,778.0000	04/09/2020	2,796.0000	EXERCISE	21,600	21,600				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/14/2020	2,837.2500	04/14/2020	2,836.5000	EXERCISE	(75)	(75)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/16/2020	2,764.0000	EXERCISE	53,950	53,950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/16/2020	2,781.0000	EXERCISE	10,000	10,000				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/16/2020	2,781.2500	EXERCISE	80,200	80,200				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/16/2020	2,786.7500	04/16/2020	2,781.2500	EXERCISE	(3,300)	(3,300)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/17/2020	2,681.0000	04/17/2020	2,840.7500	EXERCISE	151,763	151,763				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/17/2020	2,865.4100	04/17/2020	2,840.7500	EXERCISE	(14,796)	(14,796)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,730.7500	04/21/2020	2,740.2500	EXERCISE	950	950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,730.7500	04/21/2020	2,821.0000	EXERCISE	4,513	4,513				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,730.7500	04/21/2020	2,821.2500	EXERCISE	9,050	9,050				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/22/2020	2,746.5000	EXERCISE	16,375	16,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/24/2020	2,681.0000	04/24/2020	2,766.7500	EXERCISE	8,575	8,575				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/24/2020	2,829.5000	04/24/2020	2,766.7500	EXERCISE	(6,275)	(6,275)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/27/2020	2,870.2500	04/27/2020	2,819.0000	EXERCISE	(10,250)	(10,250)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/27/2020	2,870.5000	04/27/2020	2,819.0000	EXERCISE	(2,575)	(2,575)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/28/2020	2,857.7500	04/28/2020	2,858.0000	EXERCISE	100	100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/28/2020	2,857.7500	04/28/2020	2,865.0000	EXERCISE	725	725				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/29/2020	2,876.7500	EXERCISE	19,575	19,575				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/29/2020	2,932.7500	EXERCISE	25,175	25,175				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/30/2020	2,892.5000	EXERCISE	423,000	423,000				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/30/2020	2,892.7500	EXERCISE	444,675	444,675				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/30/2020	2,893.0000	EXERCISE	328,600	328,600				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/30/2020	2,899.7500	EXERCISE	87,500	87,500				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/30/2020	2,903.7800	EXERCISE	634,923	634,923				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/30/2020	2,903.7800	EXERCISE	1,350,216	1,350,216				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.4500	04/30/2020	2,903.7800	EXERCISE	1,348,191	1,348,191				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.4500	05/05/2020	2,829.2500	EXERCISE	63,720	63,720				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.4500	05/05/2020	2,857.2500	EXERCISE	45,280	45,280				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.4500	05/05/2020	2,879.0000	EXERCISE	47,455	47,455				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/06/2020	2,836.5000	05/06/2020	2,866.5000	EXERCISE	3,000	3,000				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.4500	05/08/2020	2,886.0000	EXERCISE	313,008	313,008				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.4500	05/11/2020	2,922.5000	EXERCISE	25,903	25,903				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.4500	05/11/2020	2,936.5000	EXERCISE	186,218	186,218				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/12/2020	2,862.5000	05/12/2020	2,908.7500	EXERCISE	4,625	4,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/12/2020	2,862.5000	05/12/2020	2,916.0000	EXERCISE	5,350	5,350				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/13/2020	2,809.5000	05/13/2020	2,829.2500	EXERCISE	2,963	2,963				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/14/2020	2,852.2500	05/14/2020	2,822.0000	EXERCISE	(4,538)	(4,538)				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/15/2020	2,404.4500	05/15/2020	2,843.5000	EXERCISE	1,295,198	1,295,198				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.6500	05/15/2020	2,843.5000	EXERCISE	131,655	131,655				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/15/2020	2,858.7500	05/15/2020	2,843.5000	EXERCISE	(4,575)	(4,575)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/15/2020	2,858.7500	05/15/2020	2,853.5000	EXERCISE	(4,725)	(4,725)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/18/2020	2,949.0000	05/18/2020	2,870.0000	EXERCISE	(19,750)	(19,750)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.6500	05/19/2020	2,950.2500	EXERCISE	54,560	54,560				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.6500	05/19/2020	2,951.7500	EXERCISE	273,550	273,550				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/21/2020	2,529.7500	05/21/2020	2,942.7500	EXERCISE	247,800	247,800				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,404.6500	05/21/2020	2,942.7500	EXERCISE	161,430	161,430				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	05/21/2020	2,942.7500	EXERCISE	620,730	620,730				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	05/21/2020	2,944.5000	EXERCISE	138,465	138,465				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,376.7500	05/21/2020	2,967.5000	EXERCISE	147,688	147,688				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,950.9500	05/22/2020	2,947.0000	EXERCISE	(2,568)	(2,568)				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	05/26/2020	2,989.7500	EXERCISE	177,380	177,380				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	05/26/2020	3,010.0000	EXERCISE	52,705	52,705				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/27/2020	3,031.5000	05/27/2020	2,999.2500	EXERCISE	(3,225)	(3,225)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,026.2500	05/28/2020	3,038.5000	EXERCISE	3,675	3,675				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	05/29/2020	3,033.2500	EXERCISE	(2,769)	(2,769)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/01/2020	3,020.0000	EXERCISE	161,115	161,115				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,078.0000	06/02/2020	3,064.0000	EXERCISE	(1,400)	(1,400)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/03/2020	2,482.9500	06/03/2020	3,076.2500	EXERCISE	88,995	88,995				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/03/2020	3,117.2500	06/03/2020	3,076.2500	EXERCISE	(12,300)	(12,300)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,103.5000	06/04/2020	3,117.7000	EXERCISE	2,840	2,840				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,103.5000	06/04/2020	3,119.5000	EXERCISE	800	800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,103.5000	06/04/2020	3,119.7500	EXERCISE	1,625	1,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.5000	06/05/2020	3,110.0000	EXERCISE	(24,750)	(24,750)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.5000	06/05/2020	3,110.5000	EXERCISE	(12,300)	(12,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,190.5000	06/05/2020	3,110.5000	EXERCISE	(4,000)	(4,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/08/2020	3,186.8000	EXERCISE	211,155	211,155				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/08/2020	3,202.7500	EXERCISE	107,970	107,970				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/08/2020	3,227.5000	EXERCISE	409,503	409,503				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/09/2020	3,210.5000	EXERCISE	145,510	145,510				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/09/2020	3,225.2500	EXERCISE	74,230	74,230				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	06/09/2020	3,225.2500	EXERCISE	111,338	111,338				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,207.7500	06/09/2020	3,227.5000	EXERCISE	7,900	7,900				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/10/2020	2,483.0000	06/10/2020	3,205.4000	EXERCISE	614,040	614,040				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/10/2020	3,189.7500	06/10/2020	3,205.4000	EXERCISE	3,913	3,913				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/10/2020	3,223.0000	06/10/2020	3,205.4000	EXERCISE	(2,640)	(2,640)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/11/2020	2,483.0000	06/11/2020	3,186.0000	EXERCISE	1,089,650	1,089,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,213.0000	06/11/2020	3,186.0000	EXERCISE	97,300	97,300				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,466.5000	06/11/2020	3,186.0000	EXERCISE	719,500	719,500				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,401.0000	06/11/2020	3,186.0000	EXERCISE	117,750	117,750				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/11/2020	3,001.5000	06/11/2020	3,186.0000	EXERCISE	110,700	110,700				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	2,466.5000	06/12/2020	3,010.3000	EXERCISE	54,380	54,380				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,609.0000	06/12/2020	3,010.3000	EXERCISE	321,040	321,040				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,609.2500	06/12/2020	3,010.3000	EXERCISE	300,788	300,788				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/30/2020	2,612.0000	06/12/2020	3,010.3000	EXERCISE	179,235	179,235				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,469.0000	06/12/2020	3,010.3000	EXERCISE	162,390	162,390				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,516.0000	06/12/2020	3,010.3000	EXERCISE	148,290	148,290				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/03/2020	2,479.2500	06/12/2020	3,010.3000	EXERCISE	53,105	53,105				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/06/2020	2,646.2500	06/12/2020	3,010.3000	EXERCISE	218,430	218,430				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,649.7500	06/12/2020	3,010.3000	EXERCISE	108,165	108,165				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/13/2020	2,756.7500	06/12/2020	3,010.3000	EXERCISE	50,710	50,710				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,039.0000	06/12/2020	3,010.3000	EXERCISE	(22,960)	(22,960)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,038.7500	06/12/2020	3,010.3000	EXERCISE	(8,535)	(8,535)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,038.7500	06/12/2020	3,021.7500	EXERCISE	(2,550)	(2,550)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,039.2500	06/12/2020	3,021.7500	EXERCISE	(5,250)	(5,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/15/2020	2,756.7500	06/15/2020	3,034.8000	EXERCISE	55,610	55,610				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/14/2020	2,837.2500	06/15/2020	3,034.8000	EXERCISE	79,020	79,020				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,775.0000	06/15/2020	3,034.8000	EXERCISE	142,890	142,890				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,774.7500	06/15/2020	3,034.8000	EXERCISE	91,018	91,018				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/20/2020	2,815.2500	06/15/2020	3,034.8000	EXERCISE	54,888	54,888				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,730.7500	06/15/2020	3,034.8000	EXERCISE	167,228	167,228				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,786.5000	06/15/2020	3,034.8000	EXERCISE	148,980	148,980				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/28/2020	2,857.7500	06/15/2020	3,034.8000	EXERCISE	70,820	70,820				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/01/2020	2,825.0000	06/15/2020	3,034.8000	EXERCISE	209,800	209,800				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/06/2020	2,860.0000	06/15/2020	3,034.8000	EXERCISE	192,280	192,280				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/06/2020	2,836.5000	06/15/2020	3,034.8000	EXERCISE	29,745	29,745				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/07/2020	2,874.7500	06/15/2020	3,034.8000	EXERCISE	136,043	136,043				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/07/2020	2,840.2500	06/15/2020	3,034.8000	EXERCISE	38,910	38,910				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/12/2020	2,862.5000	06/15/2020	3,034.8000	EXERCISE	155,070	155,070				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/16/2020	2,862.5000	06/16/2020	3,073.1000	EXERCISE	147,420	147,420				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/13/2020	2,809.5000	06/16/2020	3,073.1000	EXERCISE	131,800	131,800				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/14/2020	2,852.2500	06/16/2020	3,073.1000	EXERCISE	33,128	33,128				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/18/2020	2,949.0000	06/16/2020	3,073.1000	EXERCISE	43,435	43,435				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/20/2020	2,968.5000	06/16/2020	3,073.1000	EXERCISE	26,150	26,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/20/2020	2,921.0000	06/16/2020	3,073.1000	EXERCISE	7,605	7,605				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,950.9500	06/16/2020	3,073.1000	EXERCISE	317,590	317,590				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/27/2020	3,031.5000	06/16/2020	3,073.1000	EXERCISE	16,640	16,640				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,058.0000	06/16/2020	3,073.1000	EXERCISE	7,550	7,550				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,026.2500	06/16/2020	3,073.1000	EXERCISE	9,370	9,370				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	06/16/2020	3,073.1000	EXERCISE	25,552	25,552				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	06/16/2020	3,079.0000	EXERCISE	3,784	3,784				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	06/16/2020	3,115.7500	EXERCISE	14,918	14,918				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/17/2020	3,041.1600	06/17/2020	3,128.8000	EXERCISE	135,842	135,842				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,078.0000	06/17/2020	3,128.8000	EXERCISE	20,320	20,320				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,110.5000	06/17/2020	3,128.8000	EXERCISE	5,490	5,490				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,103.5000	06/17/2020	3,128.8000	EXERCISE	6,325	6,325				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.5000	06/17/2020	3,128.8000	EXERCISE	(44,590)	(44,590)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,118.1000	06/17/2020	3,122.2500	EXERCISE	830	830				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,118.1000	06/17/2020	3,122.5000	EXERCISE	440	440				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/19/2020	3,106.7500	06/19/2020	3,110.5000	EXERCISE	750	750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/05/2020	3,100.0000	06/19/2020	3,110.5000	EXERCISE	1,050	1,050				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/19/2020	3,085.2500	06/19/2020	3,110.5000	EXERCISE	2,525	2,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/22/2020	3,100.0000	06/22/2020	3,055.5000	EXERCISE	(2,225)	(2,225)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/22/2020	3,107.0000	06/22/2020	3,055.5000	EXERCISE	(10,300)	(10,300)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/23/2020	3,123.7500	06/23/2020	3,120.5000	EXERCISE	(488)	(488)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/23/2020	3,123.7500	06/23/2020	3,141.7500	EXERCISE	3,600	3,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/24/2020	3,100.0000	06/24/2020	3,120.5000	EXERCISE	1,025	1,025				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/08/2020	3,176.0500	06/24/2020	3,120.5000	EXERCISE	(5,555)	(5,555)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/24/2020	3,046.2500	06/24/2020	3,120.5000	EXERCISE	11,138	11,138				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,064.5000	06/25/2020	3,042.0000	EXERCISE	(3,375)	(3,375)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	3,176.0500	06/26/2020	3,077.0000	EXERCISE	(19,810)	(19,810)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/09/2020	3,216.3500	06/26/2020	3,077.0000	EXERCISE	(27,870)	(27,870)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	3,005.7500	06/26/2020	3,077.0000	EXERCISE	14,250	14,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	3,003.5000	06/26/2020	3,077.0000	EXERCISE	7,350	7,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/30/2020	3,083.7500	06/30/2020	3,054.5000	EXERCISE	(1,463)	(1,463)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/30/2020	3,083.7500	06/30/2020	3,070.2500	EXERCISE	(2,700)	(2,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,216.3500	07/01/2020	3,083.5000	EXERCISE	(26,570)	(26,570)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	07/01/2020	3,083.5000	EXERCISE	(22,210)	(22,210)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	07/02/2020	3,105.5000	EXERCISE	(71,240)	(71,240)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	07/06/2020	3,133.5000	EXERCISE	(12,210)	(12,210)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	07/06/2020	3,167.7500	EXERCISE	(1,340)	(1,340)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/06/2020	3,167.7500	EXERCISE	(1,838)	(1,838)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,138.0000	07/07/2020	3,152.0000	EXERCISE	2,100	2,100				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/08/2020	3,145.5000	EXERCISE	(13,320)	(13,320)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/09/2020	3,143.0000	07/09/2020	3,168.2500	EXERCISE	2,525	2,525				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/10/2020	3,150.5000	EXERCISE	(24,600)	(24,600)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/13/2020	3,190.5000	EXERCISE	4,620	4,620				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/14/2020	3,155.2500	07/14/2020	3,161.2500	EXERCISE	600	600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/14/2020	3,186.7500	07/14/2020	3,161.2500	EXERCISE	(1,275)	(1,275)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/15/2020	3,214.0000	EXERCISE	17,505	17,505				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/15/2020	3,219.2500	EXERCISE	28,698	28,698				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/16/2020	3,207.0000	07/16/2020	3,213.2500	EXERCISE	938	938				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/17/2020	3,175.1000	07/17/2020	3,204.7500	EXERCISE	8,895	8,895				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/17/2020	3,204.7500	EXERCISE	20,540	20,540				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/20/2020	3,219.2500	EXERCISE	43,980	43,980				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/20/2020	3,244.2500	EXERCISE	97,960	97,960				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,249.0000	07/21/2020	3,245.5000	EXERCISE	(875)	(875)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,249.0000	07/21/2020	3,265.0000	EXERCISE	2,400	2,400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,266.5000	07/21/2020	3,265.0000	EXERCISE	(150)	(150)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/22/2020	3,267.0000	EXERCISE	26,765	26,765				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/23/2020	3,229.0000	07/23/2020	3,265.0000	EXERCISE	9,000	9,000				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/24/2020	3,232.0000	EXERCISE	104,693	104,693				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/24/2020	3,232.2500	EXERCISE	81,515	81,515				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,207.5000	07/24/2020	3,232.2500	EXERCISE	2,475	2,475				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/27/2020	2,999.3500	07/27/2020	3,230.7500	EXERCISE	80,990	80,990				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/27/2020	3,199.2500	07/27/2020	3,230.7500	EXERCISE	4,725	4,725				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/28/2020	3,212.5000	07/28/2020	3,233.0000	EXERCISE	4,100	4,100				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/28/2020	3,212.5000	07/28/2020	3,235.2500	EXERCISE	3,413	3,413				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/29/2020	3,219.5000	EXERCISE	44,030	44,030				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/29/2020	3,249.5000	EXERCISE	75,045	75,045				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/30/2020	3,237.0000	07/30/2020	3,249.0000	EXERCISE	5,400	5,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,231.7500	07/31/2020	3,252.0000	EXERCISE	6,075	6,075				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,231.7500	07/31/2020	3,264.5000	EXERCISE	3,275	3,275				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/03/2020	3,264.5000	EXERCISE	185,605	185,605				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/03/2020	3,286.5000	EXERCISE	114,860	114,860				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	2,999.3500	08/04/2020	3,288.7500	EXERCISE	57,880	57,880				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.5000	08/04/2020	3,288.7500	EXERCISE	(538)	(538)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.5000	08/04/2020	3,289.2500	EXERCISE	(3,588)	(3,588)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/05/2020	3,296.5000	EXERCISE	59,430	59,430				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/06/2020	3,343.0000	08/06/2020	3,325.5000	EXERCISE	(6,125)	(6,125)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/07/2020	3,339.2500	EXERCISE	254,925	254,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/10/2020	3,339.2500	EXERCISE	16,995	16,995				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,326.2500	08/11/2020	3,350.0000	EXERCISE	4,750	4,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,326.2500	08/11/2020	3,368.7500	EXERCISE	8,500	8,500				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.5000	08/13/2020	3,373.0000	EXERCISE	3,575	3,575				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/17/2020	3,367.0000	EXERCISE	55,148	55,148				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,385.2500	08/18/2020	3,386.5000	EXERCISE	500	500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,388.0000	08/18/2020	3,386.5000	EXERCISE	(75)	(75)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,388.0000	08/18/2020	3,386.7500	EXERCISE	(250)	(250)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,369.0000	08/19/2020	3,387.5000	EXERCISE	2,775	2,775				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,380.7500	08/20/2020	3,366.5000	EXERCISE	(2,138)	(2,138)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/21/2020	2,999.3500	08/21/2020	3,393.7500	EXERCISE	39,440	39,440				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/21/2020	3,387.2500	08/21/2020	3,393.7500	EXERCISE	650	650				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/24/2020	3,399.7500	EXERCISE	56,408	56,408				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/24/2020	3,425.2500	EXERCISE	160,620	160,620				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/25/2020	3,431.2500	EXERCISE	81,510	81,510				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/25/2020	3,434.5000	EXERCISE	205,400	205,400				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,482.0000	08/27/2020	3,476.7500	EXERCISE	(1,313)	(1,313)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/28/2020	3,499.7500	EXERCISE	23,803	23,803				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.0000	08/31/2020	3,513.5000	EXERCISE	4,125	4,125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/01/2020	3,525.7500	09/01/2020	3,499.0000	EXERCISE	(1,338)	(1,338)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/01/2020	3,525.7500	09/01/2020	3,508.7500	EXERCISE	(2,550)	(2,550)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/02/2020	3,526.9000	EXERCISE	100,640	100,640				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/02/2020	3,528.0000	EXERCISE	226,935	226,935				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,453.5000	09/03/2020	3,463.2500	EXERCISE	2,925	2,925				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,453.5000	09/03/2020	3,579.2000	EXERCISE	25,140	25,140				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,453.5000	09/03/2020	3,583.2500	EXERCISE	6,488	6,488				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,462.2500	09/03/2020	3,583.2500	EXERCISE	42,350	42,350				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,424.0000	09/04/2020	3,443.7500	EXERCISE	1,975	1,975				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,424.0000	09/04/2020	3,452.2500	EXERCISE	4,238	4,238				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,424.0000	09/04/2020	3,461.5000	EXERCISE	13,125	13,125				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,333.7500	09/08/2020	3,358.7500	EXERCISE	6,250	6,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.5000	09/08/2020	3,417.6000	EXERCISE	16,020	16,020				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.2500	09/08/2020	3,417.6000	EXERCISE	12,053	12,053				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.5000	09/09/2020	3,335.5000	EXERCISE	(74,700)	(74,700)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.5000	09/09/2020	3,398.0000	EXERCISE	(11,275)	(11,275)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,326.0000	09/09/2020	3,398.0000	EXERCISE	25,200	25,200				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/10/2020	3,400.3000	EXERCISE	1,129,800	1,129,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/10/2020	3,402.7500	EXERCISE	37,905	37,905				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/11/2020	3,023.7000	09/11/2020	3,340.6000	EXERCISE	776,405	776,405				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/11/2020	3,340.6000	EXERCISE	765,600	765,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/11/2020	3,345.0000	EXERCISE	56,560	56,560				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/11/2020	3,345.2500	EXERCISE	169,830	169,830				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/11/2020	3,345.5000	EXERCISE	70,825	70,825				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/14/2020	3,062.2000	09/14/2020	3,333.7000	EXERCISE	733,050	733,050				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,114.5000	09/14/2020	3,333.7000	EXERCISE	65,760	65,760				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,118.1000	09/14/2020	3,333.7000	EXERCISE	625,240	625,240				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,126.5000	09/14/2020	3,333.7000	EXERCISE	93,240	93,240				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/18/2020	3,103.5000	09/14/2020	3,333.7000	EXERCISE	69,060	69,060				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/23/2020	3,123.7500	09/14/2020	3,333.7000	EXERCISE	31,493	31,493				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,073.2500	09/14/2020	3,333.7000	EXERCISE	234,405	234,405				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,064.5000	09/14/2020	3,333.7000	EXERCISE	121,140	121,140				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/29/2020	2,998.7500	09/14/2020	3,333.7000	EXERCISE	50,243	50,243				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/29/2020	3,044.7500	09/14/2020	3,333.7000	EXERCISE	14,448	14,448				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/30/2020	3,083.7500	09/14/2020	3,333.7000	EXERCISE	37,493	37,493				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,138.0000	09/14/2020	3,333.7000	EXERCISE	88,065	88,065				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,174.2500	09/14/2020	3,333.7000	EXERCISE	7,973	7,973				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,174.2500	09/14/2020	3,333.7000	EXERCISE	15,945	15,945				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/09/2020	3,143.0000	09/14/2020	3,333.7000	EXERCISE	28,605	28,605				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/14/2020	3,186.7500	09/14/2020	3,333.7000	EXERCISE	29,390	29,390				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/16/2020	3,207.0000	09/14/2020	3,333.7000	EXERCISE	57,015	57,015				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/16/2020	3,207.2500	09/14/2020	3,333.7000	EXERCISE	12,645	12,645				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/16/2020	3,207.2500	09/14/2020	3,383.5000	EXERCISE	35,250	35,250				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,266.5000	09/14/2020	3,383.5000	EXERCISE	35,100	35,100				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/15/2020	3,229.0000	09/15/2020	3,382.4000	EXERCISE	237,770	237,770				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/28/2020	3,212.5000	09/15/2020	3,382.4000	EXERCISE	93,445	93,445				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/30/2020	3,237.0000	09/15/2020	3,382.4000	EXERCISE	65,430	65,430				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,231.7500	09/15/2020	3,382.4000	EXERCISE	30,130	30,130				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/06/2020	3,343.0000	09/15/2020	3,382.4000	EXERCISE	1,970	1,970				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,326.2500	09/15/2020	3,382.4000	EXERCISE	11,230	11,230				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/12/2020	3,334.5000	09/15/2020	3,382.4000	EXERCISE	16,765	16,765				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.5000	09/15/2020	3,382.4000	EXERCISE	2,235	2,235				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/14/2020	3,367.2500	09/15/2020	3,382.4000	EXERCISE	4,545	4,545				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/14/2020	3,375.0000	09/15/2020	3,382.4000	EXERCISE	740	740				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,388.0000	09/15/2020	3,382.4000	EXERCISE	(560)	(560)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,369.0000	09/15/2020	3,382.4000	EXERCISE	6,030	6,030				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,380.7500	09/15/2020	3,382.4000	EXERCISE	578	578				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,482.0000	09/15/2020	3,382.4000	EXERCISE	(34,860)	(34,860)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.0000	09/15/2020	3,382.4000	EXERCISE	(5,730)	(5,730)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/01/2020	3,525.7500	09/15/2020	3,382.4000	EXERCISE	(14,335)	(14,335)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,462.2500	09/15/2020	3,382.4000	EXERCISE	(55,895)	(55,895)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,462.2500	09/15/2020	3,387.5000	EXERCISE	(18,688)	(18,688)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,462.5000	09/15/2020	3,412.7500	EXERCISE	(9,950)	(9,950)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/16/2020	3,462.5000	09/16/2020	3,405.3000	EXERCISE	(40,040)	(40,040)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,462.7500	09/16/2020	3,405.3000	EXERCISE	(2,873)	(2,873)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,424.0000	09/16/2020	3,405.3000	EXERCISE	(5,610)	(5,610)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.5000	09/16/2020	3,405.3000	EXERCISE	77,970	77,970				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,426.5000	09/16/2020	3,405.3000	EXERCISE	(5,300)	(5,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.5000	09/16/2020	3,405.3000	EXERCISE	(660)	(660)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.7500	09/17/2020	3,387.2500	EXERCISE	(17,325)	(17,325)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.7500	09/17/2020	3,389.6000	EXERCISE	(8,745)	(8,745)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.5000	09/17/2020	3,389.6000	EXERCISE	(13,005)	(13,005)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,379.1500	09/17/2020	3,347.5000	EXERCISE	(23,738)	(23,738)				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/18/2020	3,298.5000	09/18/2020	3,351.0000	EXERCISE	10,500	10,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/18/2020	3,300.5000	09/18/2020	3,351.0000	EXERCISE	5,050	5,050				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,309.7500	09/21/2020	3,271.0000	EXERCISE	(3,875)	(3,875)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/22/2020	3,272.5000	09/22/2020	3,276.0000	EXERCISE	2,100	2,100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/22/2020	3,272.5000	09/22/2020	3,289.5000	EXERCISE	3,400	3,400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/23/2020	3,227.2500	09/23/2020	3,302.2500	EXERCISE	15,000	15,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/24/2020	3,249.2500	09/24/2020	3,231.7500	EXERCISE	(7,000)	(7,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/24/2020	3,249.2500	09/24/2020	3,234.0000	EXERCISE	(4,575)	(4,575)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/24/2020	3,249.2500	09/24/2020	3,240.2500	EXERCISE	(4,500)	(4,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/24/2020	3,250.5000	09/24/2020	3,240.2500	EXERCISE	(2,050)	(2,050)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/24/2020	3,250.5000	09/24/2020	3,240.5000	EXERCISE	(5,500)	(5,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,516.5500	09/25/2020	3,252.5000	EXERCISE	(52,810)	(52,810)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,568.9500	09/25/2020	3,252.5000	EXERCISE	(15,823)	(15,823)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,568.9500	09/25/2020	3,252.7500	EXERCISE	(47,430)	(47,430)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/04/2020	3,451.2000	09/25/2020	3,252.7500	EXERCISE	(69,458)	(69,458)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/08/2020	3,407.1000	09/25/2020	3,252.7500	EXERCISE	(7,718)	(7,718)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/08/2020	3,407.1000	09/25/2020	3,286.7500	EXERCISE	(6,018)	(6,018)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/08/2020	3,407.1000	09/28/2020	3,295.7500	EXERCISE	(11,135)	(11,135)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/08/2020	3,407.1000	09/28/2020	3,342.5000	EXERCISE	(9,690)	(9,690)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/28/2020	3,342.5000	EXERCISE	7,808	7,808				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/29/2020	3,331.2500	EXERCISE	915	915				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/29/2020	3,353.2500	EXERCISE	8,430	8,430				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,328.0000	09/29/2020	3,353.2500	EXERCISE	2,525	2,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/29/2020	3,326.5000	09/29/2020	3,353.2500	EXERCISE	1,338	1,338				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,328.0000	09/30/2020	3,337.7500	EXERCISE	3,413	3,413				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,328.0000	09/30/2020	3,349.5000	EXERCISE	2,150	2,150				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,328.0000	10/01/2020	3,357.2500	EXERCISE	11,700	11,700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,328.0000	10/01/2020	3,369.7500	EXERCISE	6,263	6,263				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/01/2020	3,369.7500	EXERCISE	(1,005)	(1,005)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/02/2020	3,389.8500	10/02/2020	3,360.5000	EXERCISE	(7,338)	(7,338)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/02/2020	3,340.5000	10/02/2020	3,360.5000	EXERCISE	3,000	3,000				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/05/2020	3,389.8500	10/05/2020	3,396.2500	EXERCISE	3,200	3,200				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/05/2020	3,367.0000	10/05/2020	3,396.2500	EXERCISE	7,313	7,313				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.0000	10/06/2020	3,389.5000	EXERCISE	9,875	9,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.0000	10/06/2020	3,405.7500	EXERCISE	11,150	11,150				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,394.0000	10/07/2020	3,406.2500	EXERCISE	4,900	4,900				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,346.2500	10/07/2020	3,406.2500	EXERCISE	12,000	12,000				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/08/2020	3,412.7500	EXERCISE	17,175	17,175				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/08/2020	3,438.2500	EXERCISE	29,040	29,040				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/09/2020	3,453.0000	EXERCISE	12,630	12,630				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/09/2020	3,468.5000	EXERCISE	23,595	23,595				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,389.8500	10/12/2020	3,471.5000	EXERCISE	16,330	16,330				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,526.0000	10/12/2020	3,471.5000	EXERCISE	(8,175)	(8,175)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,504.0000	10/13/2020	3,512.2500	EXERCISE	1,238	1,238				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,504.0000	10/13/2020	3,532.7500	EXERCISE	5,750	5,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,480.0000	10/14/2020	3,509.0000	EXERCISE	2,900	2,900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,480.0000	10/14/2020	3,509.2500	EXERCISE	4,388	4,388				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/15/2020	3,476.5000	10/15/2020	3,483.5000	EXERCISE	1,750	1,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/16/2020	3,482.5000	EXERCISE	9,265	9,265				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,389.8500	10/20/2020	3,434.0000	EXERCISE	2,208	2,208				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,431.0000	10/20/2020	3,434.0000	EXERCISE	750	750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,431.0000	10/20/2020	3,465.0000	EXERCISE	5,100	5,100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,330.2500	10/21/2020	3,445.5000	EXERCISE	23,050	23,050				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,431.0000	10/21/2020	3,445.5000	EXERCISE	2,175	2,175				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,330.2500	10/23/2020	3,454.5000	EXERCISE	24,850	24,850				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,455.7500	10/23/2020	3,454.5000	EXERCISE	(63)	(63)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.2500	10/26/2020	3,431.0000	EXERCISE	12,863	12,863				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.2500	10/26/2020	3,431.2500	EXERCISE	9,250	9,250				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,383.2500	10/27/2020	3,384.0000	EXERCISE	113	113				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,383.2500	10/27/2020	3,394.2500	EXERCISE	1,100	1,100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,389.7500	10/27/2020	3,394.2500	EXERCISE	900	900				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,320.0000	10/29/2020	3,294.0000	EXERCISE	(5,200)	(5,200)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/30/2020	3,268.5000	EXERCISE	(12,350)	(12,350)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/30/2020	3,270.7500	EXERCISE	(8,925)	(8,925)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/30/2020	3,280.2500	EXERCISE	(12,500)	(12,500)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,330.2500	11/02/2020	3,302.2500	EXERCISE	(16,800)	(16,800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,269.7500	11/02/2020	3,302.2500	EXERCISE	1,625	1,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,269.7500	11/02/2020	3,303.2500	EXERCISE	10,050	10,050				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,330.2500	11/03/2020	3,353.2500	EXERCISE	2,300	2,300				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,315.5000	11/03/2020	3,353.2500	EXERCISE	7,550	7,550				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,315.5000	11/03/2020	3,359.0000	EXERCISE	6,525	6,525				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/04/2020	3,330.2500	11/04/2020	3,436.0000	EXERCISE	84,600	84,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/04/2020	3,383.0000	11/04/2020	3,436.0000	EXERCISE	10,600	10,600				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,330.2500	11/05/2020	3,502.5000	EXERCISE	137,800	137,800				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,433.5000	11/05/2020	3,502.5000	EXERCISE	20,700	20,700				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/06/2020	3,501.7500	EXERCISE	68,600	68,600				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/09/2020	3,547.7500	EXERCISE	174,000	174,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/09/2020	3,548.0000	EXERCISE	87,100	87,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,540.2500	11/10/2020	3,529.2500	EXERCISE	(1,100)	(1,100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,544.2500	11/10/2020	3,529.2500	EXERCISE	(750)	(750)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/11/2020	3,556.5000	11/11/2020	3,568.7500	EXERCISE	7,350	7,350				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/12/2020	3,534.0000	11/12/2020	3,546.0000	EXERCISE	2,400	2,400				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,331.5000	11/13/2020	3,534.0000	EXERCISE	70,875	70,875				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/13/2020	3,534.0000	EXERCISE	61,125	61,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,580.0000	11/13/2020	3,534.0000	EXERCISE	(6,900)	(6,900)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,608.5000	11/16/2020	3,604.2500	EXERCISE	(1,700)	(1,700)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,608.5000	11/16/2020	3,604.5000	EXERCISE	(600)	(600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,627.2500	11/16/2020	3,604.5000	EXERCISE	(4,550)	(4,550)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/17/2020	3,608.7500	11/17/2020	3,613.7500	EXERCISE	1,000	1,000				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,566.2500	11/18/2020	3,599.2500	EXERCISE	4,950	4,950				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/19/2020	3,580.7500	11/19/2020	3,557.7500	EXERCISE	(8,050)	(8,050)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,332.0000	11/20/2020	3,554.2400	EXERCISE	266,688	266,688				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,331.5000	11/20/2020	3,554.2400	EXERCISE	44,548	44,548				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/20/2020	3,554.2400	EXERCISE	150,014	150,014				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,559.0000	11/20/2020	3,554.2400	EXERCISE	(2,142)	(2,142)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/23/2020	3,550.7500	EXERCISE	22,730	22,730				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/23/2020	3,576.0000	EXERCISE	50,510	50,510				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/24/2020	3,593.2500	EXERCISE	80,940	80,940				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/24/2020	3,629.2500	EXERCISE	61,160	61,160				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/24/2020	3,631.7500	EXERCISE	92,490	92,490				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/25/2020	3,626.2500	11/25/2020	3,649.5000	EXERCISE	8,138	8,138				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.2500	11/30/2020	3,646.5000	EXERCISE	4,813	4,813				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/01/2020	3,659.7500	EXERCISE	336,300	336,300				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/01/2020	3,668.7500	EXERCISE	51,795	51,795				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/02/2020	3,655.2500	EXERCISE	149,310	149,310				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,667.2500	12/03/2020	3,664.2500	EXERCISE	(600)	(600)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/04/2020	3,664.6000	EXERCISE	85,288	85,288				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/04/2020	3,699.5000	EXERCISE	338,445	338,445				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/04/2020	3,674.0000	12/04/2020	3,699.5000	EXERCISE	7,650	7,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,323.4500	12/07/2020	3,697.9000	EXERCISE	37,445	37,445				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,692.2500	12/07/2020	3,697.9000	EXERCISE	1,978	1,978				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,692.2500	12/07/2020	3,703.0000	EXERCISE	6,988	6,988				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,683.0000	EXERCISE	233,708	233,708				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,690.8000	EXERCISE	183,675	183,675				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,701.7500	EXERCISE	75,660	75,660				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,323.4500	12/09/2020	3,699.2500	EXERCISE	18,790	18,790				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,669.5000	12/09/2020	3,699.2500	EXERCISE	8,925	8,925				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,669.5000	12/09/2020	3,702.0000	EXERCISE	26,000	26,000				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,669.5000	12/09/2020	3,705.0000	EXERCISE	17,750	17,750				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,323.4500	12/10/2020	3,672.4000	EXERCISE	872,375	872,375				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,666.5000	12/10/2020	3,672.4000	EXERCISE	7,080	7,080				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,666.5000	12/10/2020	3,675.2500	EXERCISE	3,500	3,500				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/11/2020	3,323.5500	12/11/2020	3,668.5000	EXERCISE	344,950	344,950				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/11/2020	3,668.5000	EXERCISE	172,525	172,525				
	113		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2500	12/11/2020	3,668.5000	EXERCISE	1,673,813	1,673,813				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/11/2020	3,672.0000	12/11/2020	3,668.5000	EXERCISE	(700)	(700)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/14/2020	3,372.2500	12/14/2020	3,661.2000	EXERCISE	101,133	101,133				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,395.0500	12/14/2020	3,661.2000	EXERCISE	665,375	665,375				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,377.7500	12/14/2020	3,661.2000	EXERCISE	141,725	141,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,389.5000	12/14/2020	3,661.2000	EXERCISE	13,585	13,585				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/18/2020	3,300.5000	12/14/2020	3,661.2000	EXERCISE	72,140	72,140				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,309.7500	12/14/2020	3,661.2000	EXERCISE	105,435	105,435				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/22/2020	3,272.5000	12/14/2020	3,661.2000	EXERCISE	485,875	485,875				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/22/2020	3,272.7500	12/14/2020	3,661.2000	EXERCISE	407,873	407,873				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/22/2020	3,303.5000	12/14/2020	3,661.2000	EXERCISE	53,655	53,655				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/23/2020	3,228.0000	12/14/2020	3,661.2000	EXERCISE	1,169,640	1,169,640				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/23/2020	3,227.2500	12/14/2020	3,661.2000	EXERCISE	86,790	86,790				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/15/2020	3,228.0000	12/15/2020	3,646.5000	EXERCISE	125,550	125,550				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/24/2020	3,250.5000	12/15/2020	3,646.5000	EXERCISE	415,800	415,800				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.0000	12/15/2020	3,646.5000	EXERCISE	163,075	163,075				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,394.0000	12/15/2020	3,646.5000	EXERCISE	25,250	25,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,394.0000	12/15/2020	3,646.5000	EXERCISE	50,500	50,500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,504.0000	12/15/2020	3,646.5000	EXERCISE	7,125	7,125				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,481.2500	12/15/2020	3,646.5000	EXERCISE	82,625	82,625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,480.0000	12/15/2020	3,646.5000	EXERCISE	24,975	24,975				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/15/2020	3,476.5000	12/15/2020	3,646.5000	EXERCISE	59,500	59,500				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/19/2020	3,423.0000	12/15/2020	3,646.5000	EXERCISE	134,100	134,100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/19/2020	3,446.0000	12/15/2020	3,646.5000	EXERCISE	40,100	40,100				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/22/2020	3,447.0000	12/15/2020	3,646.5000	EXERCISE	79,800	79,800				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.2500	12/15/2020	3,646.5000	EXERCISE	138,738	138,738				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,389.7500	12/15/2020	3,646.5000	EXERCISE	51,350	51,350				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,389.7500	12/15/2020	3,689.5000	EXERCISE	59,950	59,950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,389.7500	12/15/2020	3,694.5000	EXERCISE	30,475	30,475				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/28/2020	3,268.2500	12/15/2020	3,694.5000	EXERCISE	213,125	213,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/28/2020	3,367.0000	12/15/2020	3,694.5000	EXERCISE	49,125	49,125				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,320.0000	12/15/2020	3,694.5000	EXERCISE	112,350	112,350				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,544.2500	12/15/2020	3,694.5000	EXERCISE	67,613	67,613				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/11/2020	3,556.5000	12/16/2020	3,693.2500	EXERCISE	61,538	61,538				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/11/2020	3,556.5000	12/16/2020	3,694.5000	EXERCISE	220,800	220,800				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/12/2020	3,534.0000	12/16/2020	3,694.5000	EXERCISE	48,150	48,150				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,627.2500	12/16/2020	3,694.5000	EXERCISE	26,900	26,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/17/2020	3,608.7500	12/16/2020	3,694.5000	EXERCISE	4,288	4,288				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,566.2500	12/16/2020	3,694.5000	EXERCISE	6,413	6,413				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/19/2020	3,580.7500	12/16/2020	3,694.5000	EXERCISE	96,688	96,688				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/25/2020	3,626.2500	12/16/2020	3,694.5000	EXERCISE	3,413	3,413				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/27/2020	3,631.5000	12/16/2020	3,694.5000	EXERCISE	25,200	25,200				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.2500	12/16/2020	3,694.5000	EXERCISE	43,713	43,713				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,667.2500	12/16/2020	3,694.5000	EXERCISE	2,725	2,725				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,667.2500	12/16/2020	3,701.0000	EXERCISE	16,875	16,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,714.7500	12/17/2020	3,694.0000	EXERCISE	(4,150)	(4,150)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/18/2020	3,704.0000	12/18/2020	3,709.0000	EXERCISE	1,250	1,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,684.2500	12/21/2020	3,681.0000	EXERCISE	(488)	(488)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,684.2500	12/21/2020	3,707.0000	EXERCISE	18,200	18,200				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.7500	12/22/2020	3,679.5000	EXERCISE	338	338				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.7500	12/22/2020	3,679.7500	EXERCISE	200	200				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/04/2020	3,656.6000	12/23/2020	3,672.0000	EXERCISE	1,540	1,540				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/28/2020	3,656.6000	12/28/2020	3,726.2500	EXERCISE	10,448	10,448				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/07/2020	3,689.8000	12/28/2020	3,726.2500	EXERCISE	16,403	16,403				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/08/2020	3,682.7500	12/28/2020	3,726.2500	EXERCISE	21,750	21,750				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/09/2020	3,693.9000	12/28/2020	3,726.2500	EXERCISE	12,940	12,940				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,720.2500	12/29/2020	3,717.0000	EXERCISE	(488)	(488)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,720.2500	12/29/2020	3,740.0000	EXERCISE	4,938	4,938				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,693.9000	12/30/2020	3,729.7500	EXERCISE	5,378	5,378				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,725.0000	12/30/2020	3,729.7500	EXERCISE	1,188	1,188				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/02/2020	3,258.2500	01/02/2020	3,239.7500	EXERCISE	(1,850)	(1,850)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/02/2020	3,258.2500	01/02/2020	3,246.0000	EXERCISE	(2,450)	(2,450)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/06/2020	3,230.0000	EXERCISE	33,120	33,120				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/06/2020	3,247.5000	EXERCISE	31,975	31,975				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,236.0000	01/07/2020	3,239.7500	EXERCISE	188	188				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/08/2020	3,254.0000	EXERCISE	33,600	33,600				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/09/2020	3,263.2500	EXERCISE	43,095	43,095				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/09/2020	3,271.7500	EXERCISE	22,823	22,823				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/09/2020	3,275.5000	01/09/2020	3,271.7500	EXERCISE	(1,875)	(1,875)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/13/2020	3,288.7500	EXERCISE	84,575	84,575				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/14/2020	3,283.5000	01/14/2020	3,295.0000	EXERCISE	3,450	3,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/15/2020	3,283.0000	EXERCISE	8,170	8,170				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/15/2020	3,291.2500	01/15/2020	3,283.0000	EXERCISE	(2,475)	(2,475)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	01/16/2020	3,296.5000	EXERCISE	(7,196)	(7,196)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	01/16/2020	3,308.7500	EXERCISE	(7,479)	(7,479)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/17/2020	3,319.5000	EXERCISE	9,995	9,995				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/06/2019	3,119.6000	01/17/2020	3,329.8000	EXERCISE	52,550	52,550				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/17/2020	3,329.8000	EXERCISE	127,191	127,191				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,138.5000	01/17/2020	3,329.8000	EXERCISE	28,695	28,695				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	01/21/2020	3,320.7500	EXERCISE	(150)	(150)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	01/21/2020	3,325.7500	EXERCISE	1,225	1,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/22/2020	3,321.0000	EXERCISE	8,645	8,645				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/22/2020	3,324.0000	EXERCISE	43,975	43,975				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/22/2020	3,327.7500	EXERCISE	98,808	98,808				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,241.2500	01/27/2020	3,248.7500	EXERCISE	6,000	6,000				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/28/2020	3,276.0000	EXERCISE	76,740	76,740				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/28/2020	3,244.5000	01/28/2020	3,276.0000	EXERCISE	1,575	1,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/30/2020	3,267.5000	EXERCISE	5,970	5,970				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,135.2500	01/30/2020	3,267.5000	EXERCISE	19,838	19,838				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/30/2020	3,267.5000	EXERCISE	6,535	6,535				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/30/2020	3,282.7500	EXERCISE	14,595	14,595				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,224.0200	01/31/2020	3,229.5000	EXERCISE	1,370	1,370				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	02/03/2020	3,245.5000	EXERCISE	10,870	10,870				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/03/2020	3,234.0000	02/03/2020	3,245.5000	EXERCISE	2,300	2,300				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	02/04/2020	3,295.0000	EXERCISE	142,380	142,380				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	02/04/2020	3,296.7500	EXERCISE	15,995	15,995				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/04/2020	3,267.0000	02/04/2020	3,296.7500	EXERCISE	1,488	1,488				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/04/2020	3,267.0000	02/04/2020	3,302.5000	EXERCISE	1,775	1,775				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	02/05/2020	3,333.0000	EXERCISE	176,580	176,580				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/05/2020	3,293.5000	02/05/2020	3,333.0000	EXERCISE	1,975	1,975				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	02/06/2020	3,340.0000	EXERCISE	10,160	10,160				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,133.5000	02/06/2020	3,340.0000	EXERCISE	30,975	30,975				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/06/2020	3,340.0000	EXERCISE	30,195	30,195				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/06/2020	3,344.2500	02/06/2020	3,340.0000	EXERCISE	(1,063)	(1,063)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/06/2020	3,344.2500	02/06/2020	3,343.2500	EXERCISE	(150)	(150)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/10/2020	3,317.5000	EXERCISE	26,820	26,820				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/10/2020	3,351.5000	EXERCISE	159,600	159,600				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/11/2020	3,362.2500	EXERCISE	122,953	122,953				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/12/2020	3,360.0000	EXERCISE	33,195	33,195				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/12/2020	3,378.7500	EXERCISE	36,008	36,008				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	02/13/2020	3,372.5000	EXERCISE	(825)	(825)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	02/13/2020	3,378.0000	EXERCISE	1,650	1,650				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/14/2020	3,379.2500	02/14/2020	3,379.5000	EXERCISE	50	50				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	02/18/2020	3,367.0000	EXERCISE	(175)	(175)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	02/18/2020	3,385.7500	EXERCISE	4,575	4,575				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	02/19/2020	3,375.0000	EXERCISE	70,890	70,890				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/19/2020	3,375.0000	EXERCISE	22,885	22,885				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/19/2020	3,386.7500	EXERCISE	120,300	120,300				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,372.7500	02/20/2020	3,357.0000	EXERCISE	(7,875)	(7,875)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,372.7500	02/20/2020	3,394.5000	EXERCISE	4,350	4,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,337.3500	02/21/2020	3,353.2500	EXERCISE	795	795				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/24/2020	3,299.0000	02/24/2020	3,224.7500	EXERCISE	(22,275)	(22,275)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/25/2020	3,125.0000	EXERCISE	(11,633)	(11,633)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/25/2020	3,197.5000	EXERCISE	7,703	7,703				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/25/2020	3,253.5000	02/25/2020	3,197.5000	EXERCISE	(2,800)	(2,800)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/26/2020	3,176.2500	02/26/2020	3,112.2500	EXERCISE	(3,200)	(3,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/26/2020	3,176.2500	02/26/2020	3,150.0000	EXERCISE	(9,188)	(9,188)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	2,983.2500	02/27/2020	3,102.2500	EXERCISE	29,750	29,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	3,065.0000	02/27/2020	3,102.2500	EXERCISE	7,450	7,450				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	02/28/2020	2,961.5000	EXERCISE	(166,185)	(166,185)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,149.0000	02/28/2020	2,961.5000	EXERCISE	(28,125)	(28,125)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/28/2020	2,961.5000	EXERCISE	(52,350)	(52,350)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/28/2020	2,964.2500	EXERCISE	(61,995)	(61,995)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	03/02/2020	2,952.0000	EXERCISE	(65,670)	(65,670)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	2,998.2500	03/03/2020	3,058.2500	EXERCISE	3,000	3,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	03/04/2020	3,022.0000	EXERCISE	(29,780)	(29,780)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	03/04/2020	3,119.7500	EXERCISE	(46,035)	(46,035)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	03/06/2020	2,969.8700	EXERCISE	(80,412)	(80,412)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,176.0000	03/06/2020	2,969.8700	EXERCISE	(30,920)	(30,920)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,182.7500	03/06/2020	2,969.8700	EXERCISE	(21,288)	(21,288)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	03/06/2020	2,969.8700	EXERCISE	(226,908)	(226,908)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	03/09/2020	2,731.2500	EXERCISE	(88,980)	(88,980)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,875.5000	03/10/2020	2,747.7000	EXERCISE	(89,460)	(89,460)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,875.5000	03/10/2020	2,818.0000	EXERCISE	(14,375)	(14,375)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	03/11/2020	2,736.5000	EXERCISE	(197,843)	(197,843)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	03/11/2020	2,814.5000	EXERCISE	(126,578)	(126,578)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	03/11/2020	2,865.8000	EXERCISE	(124,140)	(124,140)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,178.7500	03/11/2020	2,865.8000	EXERCISE	(31,295)	(31,295)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,195.7500	03/11/2020	2,865.8000	EXERCISE	(32,995)	(32,995)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	03/12/2020	2,735.0000	EXERCISE	(69,488)	(69,488)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	03/12/2020	2,740.3000	EXERCISE	(870,105)	(870,105)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,195.7500	03/12/2020	2,740.3000	EXERCISE	(22,773)	(22,773)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	03/13/2020	2,445.0000	EXERCISE	(112,988)	(112,988)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	03/13/2020	2,468.9000	EXERCISE	(1,130,493)	(1,130,493)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,195.7500	03/13/2020	2,468.9000	EXERCISE	(617,823)	(617,823)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,210.1400	03/13/2020	2,468.9000	EXERCISE	(111,186)	(111,186)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/20/2019	3,211.5000	03/13/2020	2,468.9000	EXERCISE	(371,300)	(371,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/23/2019	3,226.3600	03/13/2020	2,468.9000	EXERCISE	(75,746)	(75,746)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/24/2019	3,226.2500	03/13/2020	2,468.9000	EXERCISE	(227,205)	(227,205)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/24/2019	3,226.2500	03/16/2020	2,695.9000	EXERCISE	(106,070)	(106,070)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/27/2019	3,240.0000	03/16/2020	2,695.9000	EXERCISE	(136,025)	(136,025)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/27/2019	3,247.5000	03/16/2020	2,695.9000	EXERCISE	(137,900)	(137,900)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,223.2500	03/16/2020	2,695.9000	EXERCISE	(263,675)	(263,675)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,222.0400	03/16/2020	2,695.9000	EXERCISE	(157,842)	(157,842)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/31/2019	3,230.5000	03/16/2020	2,695.9000	EXERCISE	(26,730)	(26,730)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/02/2020	3,258.2500	03/16/2020	2,695.9000	EXERCISE	(28,118)	(28,118)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/03/2020	3,234.5000	03/16/2020	2,695.9000	EXERCISE	(161,580)	(161,580)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,236.0000	03/16/2020	2,695.9000	EXERCISE	(108,020)	(108,020)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,281.0000	03/16/2020	2,695.9000	EXERCISE	(380,315)	(380,315)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,265.7500	03/16/2020	2,695.9000	EXERCISE	(199,448)	(199,448)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/14/2020	3,283.5000	03/16/2020	2,695.9000	EXERCISE	(117,520)	(117,520)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	03/16/2020	2,695.9000	EXERCISE	(62,116)	(62,116)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	03/16/2020	2,695.9000	EXERCISE	(62,635)	(62,635)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,324.9900	03/16/2020	2,695.9000	EXERCISE	(471,818)	(471,818)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,318.0000	03/16/2020	2,695.9000	EXERCISE	(62,210)	(62,210)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,294.2500	03/16/2020	2,695.9000	EXERCISE	(418,845)	(418,845)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/17/2020	3,327.2500	03/17/2020	2,416.2000	EXERCISE	(182,210)	(182,210)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,294.2500	03/17/2020	2,416.2000	EXERCISE	(43,903)	(43,903)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,267.0000	03/17/2020	2,416.2000	EXERCISE	(127,620)	(127,620)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,241.2500	03/17/2020	2,416.2000	EXERCISE	(41,253)	(41,253)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,224.0200	03/17/2020	2,416.2000	EXERCISE	(1,009,775)	(1,009,775)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,293.2500	03/17/2020	2,416.2000	EXERCISE	(175,410)	(175,410)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/07/2020	3,326.5000	03/17/2020	2,416.2000	EXERCISE	(1,456,480)	(1,456,480)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/07/2020	3,342.2500	03/17/2020	2,416.2000	EXERCISE	(138,908)	(138,908)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	03/17/2020	2,416.2000	EXERCISE	(287,715)	(287,715)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/14/2020	3,379.2500	03/17/2020	2,416.2000	EXERCISE	(48,153)	(48,153)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	03/17/2020	2,416.2000	EXERCISE	(143,145)	(143,145)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	03/17/2020	2,478.5000	EXERCISE	(44,600)	(44,600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	03/17/2020	2,515.2500	EXERCISE	(42,763)	(42,763)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/18/2020	3,370.5000	03/18/2020	2,495.5000	EXERCISE	(262,500)	(262,500)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,372.7500	03/18/2020	2,495.5000	EXERCISE	(263,175)	(263,175)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,337.3500	03/18/2020	2,495.5000	EXERCISE	(589,295)	(589,295)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/26/2020	3,176.2500	03/18/2020	2,495.5000	EXERCISE	(102,113)	(102,113)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/27/2020	3,065.0000	03/18/2020	2,495.5000	EXERCISE	(170,850)	(170,850)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	2,998.2500	03/18/2020	2,495.5000	EXERCISE	(175,963)	(175,963)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	3,073.0000	03/18/2020	2,495.5000	EXERCISE	(57,750)	(57,750)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/05/2020	3,020.7500	03/18/2020	2,495.5000	EXERCISE	(420,200)	(420,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,875.5000	03/18/2020	2,495.5000	EXERCISE	(19,000)	(19,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/10/2020	2,736.4500	03/19/2020	2,388.7500	EXERCISE	(104,310)	(104,310)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/10/2020	2,736.4500	03/19/2020	2,389.0000	EXERCISE	(34,745)	(34,745)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/10/2020	2,736.4500	03/19/2020	2,400.9100	EXERCISE	(100,661)	(100,661)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/11/2020	2,854.2500	03/19/2020	2,400.9100	EXERCISE	(272,003)	(272,003)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.1000	03/19/2020	2,400.9100	EXERCISE	(196,313)	(196,313)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.1000	03/20/2020	2,347.0000	EXERCISE	(19,055)	(19,055)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.1000	03/20/2020	2,352.0000	EXERCISE	(18,805)	(18,805)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/20/2020	2,728.1000	03/23/2020	2,292.4700	EXERCISE	(544,538)	(544,538)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/23/2020	2,292.4700	EXERCISE	(411,075)	(411,075)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,437.9800	EXERCISE	35,970	35,970				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/24/2020	2,384.5000	EXERCISE	(3,620)	(3,620)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9000	03/24/2020	2,423.7500	EXERCISE	(21,548)	(21,548)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/27/2020	2,456.9000	03/27/2020	2,618.5000	EXERCISE	40,400	40,400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,667.0000	03/27/2020	2,618.5000	EXERCISE	(4,850)	(4,850)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/06/2020	2,667.0000	04/06/2020	2,645.2500	EXERCISE	(3,263)	(3,263)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/06/2020	2,645.2500	EXERCISE	(3,575)	(3,575)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,650.5000	04/07/2020	2,652.7500	EXERCISE	338	338				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/09/2020	2,681.0000	04/09/2020	2,741.5000	EXERCISE	3,025	3,025				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/09/2020	2,778.0000	04/09/2020	2,741.5000	EXERCISE	(5,475)	(5,475)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/16/2020	2,764.0000	EXERCISE	8,300	8,300				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/16/2020	2,781.0000	EXERCISE	160,000	160,000				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/16/2020	2,781.2500	EXERCISE	100,250	100,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/16/2020	2,786.2500	04/16/2020	2,781.2500	EXERCISE	(750)	(750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/21/2020	2,740.2500	EXERCISE	2,963	2,963				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,786.5000	04/23/2020	2,781.0000	EXERCISE	(550)	(550)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	04/24/2020	2,766.7500	EXERCISE	17,150	17,150				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/30/2020	2,681.0000	04/30/2020	2,892.7500	EXERCISE	412,913	412,913				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.8500	04/30/2020	2,892.7500	EXERCISE	391,120	391,120				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.8500	04/30/2020	2,897.2500	EXERCISE	148,020	148,020				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.8500	04/30/2020	2,903.7800	EXERCISE	874,878	874,878				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.8500	05/05/2020	2,879.0000	EXERCISE	23,758	23,758				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.8500	05/07/2020	2,876.2500	EXERCISE	70,860	70,860				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.8500	05/08/2020	2,885.7500	EXERCISE	72,285	72,285				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.8500	05/08/2020	2,924.7500	EXERCISE	130,225	130,225				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/11/2020	2,403.8500	05/11/2020	2,936.5000	EXERCISE	53,265	53,265				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/11/2020	2,923.5000	05/11/2020	2,936.5000	EXERCISE	1,300	1,300				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/12/2020	2,862.5000	05/12/2020	2,916.2500	EXERCISE	5,375	5,375				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.8500	05/15/2020	2,843.5000	EXERCISE	263,790	263,790				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.2500	05/15/2020	2,853.2500	EXERCISE	32,600	32,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/15/2020	2,858.5000	05/15/2020	2,853.2500	EXERCISE	(1,050)	(1,050)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.2500	05/19/2020	2,950.2500	EXERCISE	21,150	21,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.2500	05/19/2020	2,951.7500	EXERCISE	21,225	21,225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.5000	05/19/2020	2,951.7500	EXERCISE	21,213	21,213				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	05/21/2020	2,942.7500	EXERCISE	528,770	528,770				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	05/21/2020	2,944.5000	EXERCISE	46,155	46,155				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	05/21/2020	2,967.0000	EXERCISE	121,013	121,013				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,950.9500	05/22/2020	2,946.5000	EXERCISE	(668)	(668)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	2,482.9500	05/28/2020	3,033.0000	EXERCISE	27,503	27,503				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,057.7500	05/28/2020	3,033.0000	EXERCISE	(3,713)	(3,713)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,057.7500	05/28/2020	3,038.0000	EXERCISE	(1,975)	(1,975)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	05/29/2020	3,034.0000	EXERCISE	(716)	(716)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,078.0000	06/02/2020	3,063.7500	EXERCISE	(713)	(713)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/03/2020	3,076.2500	EXERCISE	118,660	118,660				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,103.5000	06/04/2020	3,111.0000	EXERCISE	750	750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,103.5000	06/04/2020	3,117.7000	EXERCISE	1,420	1,420				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.5000	06/05/2020	3,109.7500	EXERCISE	(16,550)	(16,550)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.5000	06/05/2020	3,110.5000	EXERCISE	(8,200)	(8,200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/08/2020	3,186.8000	EXERCISE	70,385	70,385				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/08/2020	3,227.5000	EXERCISE	74,455	74,455				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/09/2020	3,210.5000	EXERCISE	36,378	36,378				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,482.9500	06/09/2020	3,225.2500	EXERCISE	37,115	37,115				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,207.2500	06/09/2020	3,225.2500	EXERCISE	900	900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,207.2500	06/09/2020	3,227.5000	EXERCISE	3,038	3,038				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/10/2020	2,482.9500	06/10/2020	3,205.4000	EXERCISE	325,103	325,103				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/10/2020	3,189.7500	06/10/2020	3,205.4000	EXERCISE	783	783				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/11/2020	2,482.9500	06/11/2020	3,186.0000	EXERCISE	386,678	386,678				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,213.0000	06/11/2020	3,186.0000	EXERCISE	291,900	291,900				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,213.2500	06/11/2020	3,186.0000	EXERCISE	243,188	243,188				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,606.0000	06/11/2020	3,186.0000	EXERCISE	261,000	261,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/01/2020	2,454.5000	06/11/2020	3,186.0000	EXERCISE	73,150	73,150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,471.0000	06/11/2020	3,186.0000	EXERCISE	107,250	107,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	2,516.0000	06/12/2020	3,010.3000	EXERCISE	74,145	74,145				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/03/2020	2,479.2500	06/12/2020	3,010.3000	EXERCISE	26,553	26,553				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,650.5000	06/12/2020	3,010.3000	EXERCISE	35,980	35,980				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/08/2020	2,625.0000	06/12/2020	3,010.3000	EXERCISE	96,325	96,325				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/08/2020	2,738.0000	06/12/2020	3,010.3000	EXERCISE	54,460	54,460				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/08/2020	2,737.7500	06/12/2020	3,010.3000	EXERCISE	13,628	13,628				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/14/2020	2,837.2500	06/12/2020	3,010.3000	EXERCISE	69,220	69,220				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,830.5000	06/12/2020	3,010.3000	EXERCISE	53,940	53,940				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/17/2020	2,865.4100	06/12/2020	3,010.3000	EXERCISE	21,734	21,734				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/22/2020	2,741.0000	06/12/2020	3,010.3000	EXERCISE	53,860	53,860				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/22/2020	2,786.7500	06/12/2020	3,010.3000	EXERCISE	22,355	22,355				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,786.5000	06/12/2020	3,010.3000	EXERCISE	11,190	11,190				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	2,870.2500	06/12/2020	3,021.5000	EXERCISE	15,125	15,125				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/28/2020	2,855.7500	06/12/2020	3,021.5000	EXERCISE	8,288	8,288				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/15/2020	2,933.2500	06/15/2020	3,034.8000	EXERCISE	25,388	25,388				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/29/2020	2,878.7500	06/15/2020	3,034.8000	EXERCISE	31,210	31,210				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/01/2020	2,824.5000	06/15/2020	3,034.8000	EXERCISE	94,635	94,635				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/06/2020	2,836.5000	06/15/2020	3,034.8000	EXERCISE	29,745	29,745				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/12/2020	2,862.5000	06/15/2020	3,034.8000	EXERCISE	137,840	137,840				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/13/2020	2,809.7500	06/15/2020	3,034.8000	EXERCISE	90,020	90,020				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/13/2020	2,831.0000	06/15/2020	3,034.8000	EXERCISE	40,760	40,760				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/14/2020	2,849.5000	06/15/2020	3,034.8000	EXERCISE	37,060	37,060				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/18/2020	2,948.5000	06/15/2020	3,034.8000	EXERCISE	30,205	30,205				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/16/2020	2,968.5000	06/16/2020	3,073.1000	EXERCISE	26,150	26,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/20/2020	2,921.0000	06/16/2020	3,073.1000	EXERCISE	7,605	7,605				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,950.9500	06/16/2020	3,073.1000	EXERCISE	12,215	12,215				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,953.7500	06/16/2020	3,073.1000	EXERCISE	11,935	11,935				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/27/2020	3,031.5000	06/16/2020	3,073.1000	EXERCISE	16,640	16,640				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	06/16/2020	3,073.1000	EXERCISE	36,731	36,731				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/01/2020	3,051.5000	06/16/2020	3,073.1000	EXERCISE	2,160	2,160				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,078.0000	06/16/2020	3,073.1000	EXERCISE	(1,715)	(1,715)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,103.5000	06/16/2020	3,073.1000	EXERCISE	(3,040)	(3,040)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.5000	06/16/2020	3,073.1000	EXERCISE	(35,820)	(35,820)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.5000	06/16/2020	3,078.7500	EXERCISE	(11,375)	(11,375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,104.5000	EXERCISE	4,230	4,230				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,126.7500	06/17/2020	3,122.2500	EXERCISE	(225)	(225)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/18/2020	3,106.7500	06/18/2020	3,103.7500	EXERCISE	(300)	(300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/05/2020	3,100.0000	06/18/2020	3,103.7500	EXERCISE	188	188				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/19/2020	3,100.0000	06/19/2020	3,110.5000	EXERCISE	525	525				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/08/2020	3,176.0500	06/19/2020	3,110.5000	EXERCISE	(6,555)	(6,555)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/09/2020	3,216.3500	06/19/2020	3,110.5000	EXERCISE	(10,585)	(10,585)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/22/2020	3,107.5000	06/22/2020	3,055.2500	EXERCISE	(10,450)	(10,450)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/23/2020	3,123.7500	06/23/2020	3,141.7500	EXERCISE	900	900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/24/2020	3,216.3500	06/24/2020	3,043.0000	EXERCISE	(8,668)	(8,668)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/24/2020	3,043.0000	EXERCISE	(22,733)	(22,733)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/24/2020	3,120.2500	EXERCISE	(7,430)	(7,430)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,065.2500	06/25/2020	3,042.0000	EXERCISE	(3,488)	(3,488)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/26/2020	3,077.0000	EXERCISE	(17,633)	(17,633)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/30/2020	3,083.5000	06/30/2020	3,070.2500	EXERCISE	(1,325)	(1,325)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	07/01/2020	3,083.5000	EXERCISE	(5,553)	(5,553)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,194.5500	07/02/2020	3,105.5000	EXERCISE	(4,453)	(4,453)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/02/2020	3,105.5000	EXERCISE	(13,920)	(13,920)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/06/2020	3,133.5000	EXERCISE	(2,080)	(2,080)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,137.7500	07/07/2020	3,152.0000	EXERCISE	713	713				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/08/2020	3,145.5000	EXERCISE	(1,480)	(1,480)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/09/2020	3,143.2500	EXERCISE	(1,593)	(1,593)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/09/2020	3,168.2500	EXERCISE	(685)	(685)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/10/2020	3,150.5000	EXERCISE	(7,380)	(7,380)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/13/2020	3,190.5000	EXERCISE	1,540	1,540				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/14/2020	3,186.7500	07/14/2020	3,161.2500	EXERCISE	(2,550)	(2,550)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/15/2020	3,213.5000	EXERCISE	5,760	5,760				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/15/2020	3,219.2500	EXERCISE	4,415	4,415				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/16/2020	3,207.0000	07/16/2020	3,213.5000	EXERCISE	650	650				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/17/2020	3,205.0000	EXERCISE	4,485	4,485				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/20/2020	3,219.2500	EXERCISE	2,208	2,208				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,249.0000	07/21/2020	3,245.0000	EXERCISE	(200)	(200)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,249.0000	07/21/2020	3,264.7500	EXERCISE	1,575	1,575				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/24/2020	3,231.0000	EXERCISE	11,180	11,180				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/27/2020	3,199.5000	07/27/2020	3,231.2500	EXERCISE	3,175	3,175				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/28/2020	3,212.2500	07/28/2020	3,233.0000	EXERCISE	3,113	3,113				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/28/2020	3,212.2500	07/28/2020	3,235.5000	EXERCISE	2,325	2,325				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	07/29/2020	3,249.7500	EXERCISE	7,465	7,465				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/30/2020	3,238.0000	07/30/2020	3,249.2500	EXERCISE	1,125	1,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,231.7500	07/31/2020	3,252.0000	EXERCISE	3,038	3,038				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,231.7500	07/31/2020	3,264.5000	EXERCISE	1,638	1,638				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1000	08/03/2020	3,264.5000	EXERCISE	17,880	17,880				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.7500	08/04/2020	3,288.7500	EXERCISE	(550)	(550)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.7500	08/04/2020	3,289.2500	EXERCISE	(2,100)	(2,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/05/2020	3,296.5000	EXERCISE	44,573	44,573				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/06/2020	2,999.3500	08/06/2020	3,326.2500	EXERCISE	16,345	16,345				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/06/2020	3,343.2500	08/06/2020	3,326.2500	EXERCISE	(850)	(850)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/07/2020	3,339.7500	EXERCISE	68,080	68,080				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/10/2020	3,354.2500	08/10/2020	3,339.2500	EXERCISE	(750)	(750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,326.5000	08/11/2020	3,350.0000	EXERCISE	1,175	1,175				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,326.5000	08/11/2020	3,369.0000	EXERCISE	6,375	6,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	2,999.3500	08/13/2020	3,373.2500	EXERCISE	18,695	18,695				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.5000	08/13/2020	3,373.2500	EXERCISE	1,150	1,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/14/2020	3,367.5000	08/14/2020	3,375.7500	EXERCISE	413	413				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,388.0000	08/18/2020	3,385.7500	EXERCISE	(225)	(225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,388.0000	08/18/2020	3,386.7500	EXERCISE	(63)	(63)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/20/2020	3,366.2500	EXERCISE	18,345	18,345				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/21/2020	2,999.3500	08/21/2020	3,394.2500	EXERCISE	19,745	19,745				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/21/2020	3,387.2500	08/21/2020	3,394.2500	EXERCISE	350	350				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/25/2020	3,430.7500	EXERCISE	43,140	43,140				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/25/2020	3,433.7500	EXERCISE	86,880	86,880				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,481.5000	08/27/2020	3,477.2500	EXERCISE	(213)	(213)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/01/2020	2,999.3500	09/01/2020	3,499.2500	EXERCISE	24,995	24,995				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/01/2020	3,525.7500	09/01/2020	3,499.2500	EXERCISE	(2,650)	(2,650)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/01/2020	3,525.7500	09/01/2020	3,509.0000	EXERCISE	(838)	(838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	09/02/2020	3,526.9000	EXERCISE	26,378	26,378				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	09/03/2020	3,579.2000	EXERCISE	28,993	28,993				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	09/04/2020	3,444.5000	EXERCISE	22,258	22,258				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	09/04/2020	3,452.7500	EXERCISE	22,670	22,670				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,424.0000	09/04/2020	3,461.5000	EXERCISE	5,625	5,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,338.2500	09/08/2020	3,358.2500	EXERCISE	2,000	2,000				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,338.2500	09/08/2020	3,417.6000	EXERCISE	11,903	11,903				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.5000	09/09/2020	3,335.5000	EXERCISE	(33,200)	(33,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.5000	09/09/2020	3,398.0000	EXERCISE	(1,025)	(1,025)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,326.5000	09/09/2020	3,398.0000	EXERCISE	7,150	7,150				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/10/2020	2,999.3500	09/10/2020	3,400.3000	EXERCISE	360,855	360,855				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/10/2020	3,400.3000	EXERCISE	37,660	37,660				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/11/2020	3,340.6000	EXERCISE	602,110	602,110				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/11/2020	3,344.5000	EXERCISE	48,120	48,120				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/11/2020	3,344.7500	EXERCISE	96,315	96,315				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/14/2020	3,333.7000	EXERCISE	155,000	155,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	09/14/2020	3,333.7000	EXERCISE	15,500	15,500				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/14/2020	3,333.7000	EXERCISE	760,200	760,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,114.7500	09/14/2020	3,333.7000	EXERCISE	32,843	32,843				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,126.7500	09/14/2020	3,333.7000	EXERCISE	51,738	51,738				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/22/2020	3,107.5000	09/14/2020	3,333.7000	EXERCISE	11,310	11,310				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/23/2020	3,123.7500	09/14/2020	3,333.7000	EXERCISE	20,995	20,995				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/15/2020	3,123.7500	09/15/2020	3,382.4000	EXERCISE	25,865	25,865				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/29/2020	3,044.7500	09/15/2020	3,382.4000	EXERCISE	33,765	33,765				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/30/2020	3,083.5000	09/15/2020	3,382.4000	EXERCISE	29,890	29,890				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,137.7500	09/15/2020	3,382.4000	EXERCISE	24,465	24,465				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,173.0000	09/15/2020	3,382.4000	EXERCISE	10,470	10,470				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/14/2020	3,186.7500	09/15/2020	3,382.4000	EXERCISE	9,783	9,783				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,266.5000	09/15/2020	3,382.4000	EXERCISE	17,385	17,385				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/23/2020	3,229.0000	09/15/2020	3,382.4000	EXERCISE	46,020	46,020				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/28/2020	3,212.2500	09/15/2020	3,382.4000	EXERCISE	8,508	8,508				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,231.7500	09/15/2020	3,382.4000	EXERCISE	15,065	15,065				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.7500	09/15/2020	3,382.4000	EXERCISE	4,133	4,133				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/10/2020	3,354.2500	09/15/2020	3,382.4000	EXERCISE	1,408	1,408				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,326.5000	09/15/2020	3,382.4000	EXERCISE	2,795	2,795				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/12/2020	3,334.5000	09/15/2020	3,382.4000	EXERCISE	2,395	2,395				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,388.0000	09/15/2020	3,382.4000	EXERCISE	(560)	(560)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,369.2500	09/15/2020	3,382.4000	EXERCISE	2,630	2,630				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,386.0000	09/15/2020	3,382.4000	EXERCISE	(180)	(180)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/26/2020	3,446.5000	09/15/2020	3,382.4000	EXERCISE	(12,820)	(12,820)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,481.5000	09/15/2020	3,382.4000	EXERCISE	(4,955)	(4,955)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.5000	09/15/2020	3,382.4000	EXERCISE	(11,510)	(11,510)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.5000	09/15/2020	3,387.2500	EXERCISE	(11,025)	(11,025)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.5000	09/15/2020	3,412.7500	EXERCISE	(4,238)	(4,238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/16/2020	3,497.5000	09/16/2020	3,405.3000	EXERCISE	(4,610)	(4,610)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,338.2500	09/16/2020	3,405.3000	EXERCISE	16,763	16,763				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,418.5000	09/16/2020	3,405.3000	EXERCISE	(9,900)	(9,900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,516.5500	09/17/2020	3,347.5000	EXERCISE	(8,453)	(8,453)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,444.5000	09/17/2020	3,347.5000	EXERCISE	(14,550)	(14,550)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,444.7500	09/17/2020	3,347.5000	EXERCISE	(9,725)	(9,725)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,444.7500	09/17/2020	3,377.2500	EXERCISE	(3,375)	(3,375)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,444.2500	09/17/2020	3,377.2500	EXERCISE	(3,350)	(3,350)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/18/2020	3,444.7500	09/18/2020	3,306.2500	EXERCISE	(20,775)	(20,775)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,571.0000	09/18/2020	3,306.2500	EXERCISE	(13,238)	(13,238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,571.0000	09/18/2020	3,351.0000	EXERCISE	(11,000)	(11,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,568.9500	09/18/2020	3,351.0000	EXERCISE	(10,898)	(10,898)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/18/2020	3,300.7500	09/18/2020	3,351.0000	EXERCISE	5,025	5,025				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/04/2020	3,451.2000	09/22/2020	3,276.2500	EXERCISE	(17,495)	(17,495)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/04/2020	3,451.2000	09/22/2020	3,288.5000	EXERCISE	(8,135)	(8,135)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/22/2020	3,272.7500	09/22/2020	3,288.5000	EXERCISE	788	788				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/08/2020	3,407.1000	09/24/2020	3,232.5000	EXERCISE	(17,460)	(17,460)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/08/2020	3,407.1000	09/24/2020	3,233.7500	EXERCISE	(8,668)	(8,668)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/24/2020	3,233.7500	EXERCISE	(9,140)	(9,140)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/24/2020	3,240.5000	EXERCISE	(25,395)	(25,395)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/24/2020	3,240.5000	EXERCISE	(67,208)	(67,208)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,327.7500	09/24/2020	3,240.5000	EXERCISE	(17,450)	(17,450)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,389.8500	09/25/2020	3,254.7500	EXERCISE	(47,285)	(47,285)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,285.0000	09/25/2020	3,254.7500	EXERCISE	(1,513)	(1,513)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/29/2020	3,326.5000	09/29/2020	3,330.5000	EXERCISE	200	200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/30/2020	3,337.7500	EXERCISE	(7,815)	(7,815)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/01/2020	3,389.8500	10/01/2020	3,357.5000	EXERCISE	(1,618)	(1,618)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/01/2020	3,357.5000	EXERCISE	2,725	2,725				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/02/2020	3,360.5000	EXERCISE	10,588	10,588				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.0000	10/06/2020	3,389.2500	EXERCISE	5,888	5,888				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.0000	10/06/2020	3,405.7500	EXERCISE	5,575	5,575				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,346.5000	10/07/2020	3,407.0000	EXERCISE	9,075	9,075				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,394.0000	10/07/2020	3,407.0000	EXERCISE	1,950	1,950				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/08/2020	3,412.0000	EXERCISE	12,263	12,263				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/08/2020	3,438.2500	EXERCISE	43,200	43,200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,526.0000	10/12/2020	3,472.2500	EXERCISE	(10,750)	(10,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,504.0000	10/13/2020	3,512.0000	EXERCISE	400	400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,504.0000	10/13/2020	3,532.5000	EXERCISE	2,850	2,850				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,479.7500	10/14/2020	3,509.7500	EXERCISE	3,000	3,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,481.2500	10/14/2020	3,509.7500	EXERCISE	1,425	1,425				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/15/2020	3,476.5000	10/15/2020	3,483.7500	EXERCISE	1,088	1,088				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/16/2020	3,481.7500	EXERCISE	15,150	15,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,431.0000	10/20/2020	3,434.2500	EXERCISE	163	163				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,431.0000	10/20/2020	3,465.0000	EXERCISE	3,400	3,400				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/21/2020	3,444.5000	EXERCISE	22,850	22,850				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/22/2020	3,412.2500	EXERCISE	8,200	8,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.0000	10/26/2020	3,431.0000	EXERCISE	5,550	5,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,383.0000	10/27/2020	3,383.5000	EXERCISE	25	25				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,383.0000	10/27/2020	3,394.7500	EXERCISE	588	588				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/30/2020	3,268.5000	EXERCISE	(9,263)	(9,263)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/30/2020	3,271.0000	EXERCISE	(14,813)	(14,813)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/30/2020	3,280.2500	EXERCISE	(5,000)	(5,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,331.7500	10/30/2020	3,280.2500	EXERCISE	(2,575)	(2,575)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,332.0000	11/02/2020	3,302.5000	EXERCISE	(4,425)	(4,425)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,331.7500	11/02/2020	3,302.5000	EXERCISE	(1,463)	(1,463)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,269.5000	11/02/2020	3,302.5000	EXERCISE	3,300	3,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,270.7500	11/02/2020	3,302.5000	EXERCISE	1,588	1,588				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,315.5000	11/03/2020	3,359.0000	EXERCISE	4,350	4,350				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,332.0000	11/04/2020	3,436.7500	EXERCISE	26,188	26,188				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,332.0000	11/05/2020	3,502.7500	EXERCISE	34,150	34,150				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/05/2020	3,502.7500	EXERCISE	35,860	35,860				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/06/2020	3,493.7500	EXERCISE	8,515	8,515				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/06/2020	3,501.2500	EXERCISE	26,670	26,670				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/09/2020	3,549.5000	EXERCISE	56,513	56,513				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,542.7500	11/10/2020	3,529.2500	EXERCISE	(675)	(675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,542.7500	11/10/2020	3,541.5000	EXERCISE	(63)	(63)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/11/2020	3,568.7500	EXERCISE	24,530	24,530				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/11/2020	3,571.0000	EXERCISE	12,378	12,378				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/12/2020	3,536.7500	11/12/2020	3,545.0000	EXERCISE	825	825				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/13/2020	3,534.0000	EXERCISE	52,638	52,638				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/13/2020	3,583.2500	EXERCISE	51,960	51,960				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,608.2500	11/16/2020	3,604.5000	EXERCISE	(938)	(938)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/17/2020	3,613.7500	EXERCISE	29,030	29,030				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/17/2020	3,608.2500	11/17/2020	3,619.5000	EXERCISE	1,688	1,688				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,553.5000	11/20/2020	3,558.5000	EXERCISE	500	500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/23/2020	3,323.4500	11/23/2020	3,576.0000	EXERCISE	12,628	12,628				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/23/2020	3,552.5000	11/23/2020	3,576.0000	EXERCISE	1,175	1,175				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/24/2020	3,593.7500	EXERCISE	27,030	27,030				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/24/2020	3,629.7500	EXERCISE	15,315	15,315				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	11/25/2020	3,649.2500	EXERCISE	16,290	16,290				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/01/2020	3,668.7500	EXERCISE	34,530	34,530				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/02/2020	3,655.0000	EXERCISE	66,310	66,310				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,666.7500	12/03/2020	3,664.2500	EXERCISE	(250)	(250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/04/2020	3,664.6000	EXERCISE	34,115	34,115				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/04/2020	3,699.0000	EXERCISE	93,888	93,888				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/07/2020	3,697.9000	EXERCISE	56,168	56,168				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/07/2020	3,703.0000	EXERCISE	37,955	37,955				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,692.2500	12/07/2020	3,703.0000	EXERCISE	1,613	1,613				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,690.8000	EXERCISE	55,103	55,103				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,701.7500	EXERCISE	18,915	18,915				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,323.4500	12/09/2020	3,702.0000	EXERCISE	18,928	18,928				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,669.5000	12/09/2020	3,702.0000	EXERCISE	6,500	6,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,669.5000	12/09/2020	3,708.0000	EXERCISE	3,850	3,850				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,323.4500	12/10/2020	3,672.4000	EXERCISE	226,818	226,818				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,666.5000	12/10/2020	3,672.4000	EXERCISE	2,950	2,950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,674.5000	12/10/2020	3,672.4000	EXERCISE	(105)	(105)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/11/2020	3,323.5500	12/11/2020	3,668.5000	EXERCISE	172,475	172,475				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,373.2500	12/11/2020	3,668.5000	EXERCISE	44,288	44,288				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2500	12/11/2020	3,668.5000	EXERCISE	518,438	518,438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/11/2020	3,672.0000	12/11/2020	3,668.5000	EXERCISE	(175)	(175)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/14/2020	3,372.2500	12/14/2020	3,661.2000	EXERCISE	72,238	72,238				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,395.0500	12/14/2020	3,661.2000	EXERCISE	279,458	279,458				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,389.5000	12/14/2020	3,661.2000	EXERCISE	40,755	40,755				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,376.7500	12/14/2020	3,661.2000	EXERCISE	14,223	14,223				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,308.5000	12/14/2020	3,661.2000	EXERCISE	52,905	52,905				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/23/2020	3,227.2500	12/14/2020	3,661.2000	EXERCISE	108,488	108,488				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/29/2020	3,326.5000	12/14/2020	3,661.2000	EXERCISE	33,470	33,470				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.0000	12/14/2020	3,661.2000	EXERCISE	15,560	15,560				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,394.0000	12/14/2020	3,661.2000	EXERCISE	26,720	26,720				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/09/2020	3,453.7500	12/14/2020	3,661.2000	EXERCISE	31,118	31,118				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,526.0000	12/14/2020	3,661.2000	EXERCISE	6,760	6,760				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,504.0000	12/14/2020	3,661.2000	EXERCISE	23,580	23,580				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,481.2500	12/14/2020	3,661.2000	EXERCISE	26,993	26,993				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/15/2020	3,476.5000	12/14/2020	3,661.2000	EXERCISE	9,235	9,235				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/19/2020	3,423.5000	12/14/2020	3,661.2000	EXERCISE	23,770	23,770				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/19/2020	3,446.0000	12/14/2020	3,661.2000	EXERCISE	10,760	10,760				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,431.0000	12/14/2020	3,661.2000	EXERCISE	34,530	34,530				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.0000	12/14/2020	3,661.2000	EXERCISE	13,360	13,360				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/15/2020	3,394.0000	12/15/2020	3,646.5000	EXERCISE	25,250	25,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,389.7500	12/15/2020	3,646.5000	EXERCISE	25,675	25,675				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/28/2020	3,268.2500	12/15/2020	3,646.5000	EXERCISE	56,738	56,738				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/28/2020	3,366.5000	12/15/2020	3,646.5000	EXERCISE	14,000	14,000				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,321.5000	12/15/2020	3,646.5000	EXERCISE	48,750	48,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,357.5000	12/15/2020	3,646.5000	EXERCISE	28,900	28,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,542.7500	12/15/2020	3,646.5000	EXERCISE	10,375	10,375				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/12/2020	3,536.7500	12/15/2020	3,646.5000	EXERCISE	32,925	32,925				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/15/2020	3,608.2500	12/15/2020	3,646.5000	EXERCISE	7,650	7,650				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,627.5000	12/15/2020	3,646.5000	EXERCISE	2,850	2,850				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,614.2500	12/15/2020	3,646.5000	EXERCISE	17,738	17,738				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,614.2500	12/15/2020	3,689.5000	EXERCISE	7,525	7,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,614.2500	12/15/2020	3,694.5000	EXERCISE	4,013	4,013				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,566.5000	12/15/2020	3,694.5000	EXERCISE	25,600	25,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,599.5000	12/15/2020	3,694.5000	EXERCISE	4,750	4,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,614.2500	12/16/2020	3,693.7500	EXERCISE	15,900	15,900				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,614.2500	12/16/2020	3,694.5000	EXERCISE	48,150	48,150				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/19/2020	3,581.0000	12/16/2020	3,694.5000	EXERCISE	34,050	34,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,553.5000	12/16/2020	3,694.5000	EXERCISE	7,050	7,050				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,624.0000	12/16/2020	3,694.5000	EXERCISE	21,150	21,150				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,666.7500	12/16/2020	3,700.7500	EXERCISE	8,500	8,500				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,714.5000	12/17/2020	3,694.7500	EXERCISE	(2,963)	(2,963)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/18/2020	3,702.7500	12/18/2020	3,709.0000	EXERCISE	938	938				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,684.2500	12/21/2020	3,681.0000	EXERCISE	(163)	(163)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,684.2500	12/21/2020	3,709.0000	EXERCISE	3,713	3,713				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.7500	12/22/2020	3,679.5000	EXERCISE	38	38				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/04/2020	3,656.6000	12/23/2020	3,670.0000	EXERCISE	1,340	1,340				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/24/2020	3,682.7500	12/24/2020	3,695.2500	EXERCISE	1,250	1,250				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/07/2020	3,689.8000	12/28/2020	3,689.7500	EXERCISE	(3)	(3)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/07/2020	3,689.8000	12/28/2020	3,726.2500	EXERCISE	3,645	3,645				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/08/2020	3,682.7500	12/28/2020	3,726.2500	EXERCISE	6,525	6,525				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/09/2020	3,693.9000	12/28/2020	3,726.2500	EXERCISE	8,088	8,088				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/28/2020	3,726.2500	EXERCISE	3,100	3,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,721.2500	12/29/2020	3,717.0000	EXERCISE	(425)	(425)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,721.2500	12/29/2020	3,740.0000	EXERCISE	1,875	1,875				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/30/2020	3,717.7500	EXERCISE	2,675	2,675				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/30/2020	3,729.7500	EXERCISE	9,825	9,825				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,722.2500	12/30/2020	3,729.7500	EXERCISE	1,875	1,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/31/2020	3,727.7500	EXERCISE	12,700	12,700				
	82		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/02/2020	3,243.5000	EXERCISE	391,140	391,140				
	130		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/02/2020	3,258.5000	01/02/2020	3,243.5000	EXERCISE	(97,500)	(97,500)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/02/2020	3,236.0000	01/02/2020	3,243.5000	EXERCISE	5,625	5,625				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/03/2020	3,238.2500	EXERCISE	76,628	76,628				
	111		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/03/2020	3,234.2500	01/03/2020	3,238.2500	EXERCISE	22,200	22,200				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/03/2020	3,234.2500	01/03/2020	3,238.5000	EXERCISE	5,313	5,313				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/03/2020	3,256.7500	01/03/2020	3,238.5000	EXERCISE	(52,013)	(52,013)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,236.5000	01/07/2020	3,237.2500	EXERCISE	713	713				
	101		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,236.5000	01/07/2020	3,239.7500	EXERCISE	16,413	16,413				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,248.0000	01/07/2020	3,239.7500	EXERCISE	(6,188)	(6,188)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,248.5000	01/07/2020	3,239.7500	EXERCISE	(875)	(875)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,148.1000	01/08/2020	3,253.7500	EXERCISE	84,520	84,520				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,149.0000	01/08/2020	3,253.7500	EXERCISE	62,850	62,850				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/08/2020	3,226.0000	01/08/2020	3,253.7500	EXERCISE	16,650	16,650				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/09/2019	3,149.0000	01/09/2020	3,263.2500	EXERCISE	91,400	91,400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.2500	01/09/2020	3,263.2500	EXERCISE	19,050	19,050				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.2500	01/09/2020	3,271.5000	EXERCISE	155,538	155,538				
	190		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/09/2020	3,275.5000	01/09/2020	3,271.5000	EXERCISE	(38,000)	(38,000)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/09/2020	3,275.5000	01/09/2020	3,271.7500	EXERCISE	(5,625)	(5,625)				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/13/2020	3,283.0000	EXERCISE	445,910	445,910				
	347		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.8000	01/13/2020	3,283.2500	EXERCISE	2,540,908	2,540,908				
	68		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.2500	01/13/2020	3,283.2500	EXERCISE	499,800	499,800				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.2500	01/13/2020	3,288.7500	EXERCISE	45,750	45,750				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/10/2019	3,136.5000	01/13/2020	3,288.7500	EXERCISE	532,875	532,875				
	81		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	01/13/2020	3,288.7500	EXERCISE	607,703	607,703				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,133.5000	01/13/2020	3,288.7500	EXERCISE	225,113	225,113				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,134.5000	01/13/2020	3,288.7500	EXERCISE	215,950	215,950				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/13/2020	3,268.7500	01/13/2020	3,288.7500	EXERCISE	44,000	44,000				
	130		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/14/2020	3,283.5000	01/14/2020	3,285.5000	EXERCISE	13,000	13,000				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/14/2020	3,283.5000	01/14/2020	3,295.0000	EXERCISE	18,975	18,975				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	01/15/2020	3,283.0000	EXERCISE	36,075	36,075				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/15/2020	3,291.5000	01/15/2020	3,283.0000	EXERCISE	(25,500)	(25,500)				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,308.2500	01/16/2020	3,296.5000	EXERCISE	(32,313)	(32,313)				
	180		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	01/17/2020	3,324.2500	EXERCISE	1,669,950	1,669,950				
	80		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	01/17/2020	3,326.0000	EXERCISE	749,200	749,200				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/17/2020	3,319.7500	01/17/2020	3,326.0000	EXERCISE	15,625	15,625				
	95		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	01/21/2020	3,320.7500	EXERCISE	(7,125)	(7,125)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	01/21/2020	3,325.7500	EXERCISE	1,750	1,750				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/11/2019	3,138.7000	01/22/2020	3,324.2500	EXERCISE	575,205	575,205				
	166		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	01/22/2020	3,324.2500	EXERCISE	1,478,230	1,478,230				
	125		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/22/2020	3,324.0000	01/22/2020	3,324.2500	EXERCISE	1,563	1,563				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/22/2020	3,321.0000	01/22/2020	3,324.2500	EXERCISE	11,375	11,375				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,324.9900	01/23/2020	3,317.0000	EXERCISE	(15,581)	(15,581)				
	121		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,294.5000	01/24/2020	3,291.0000	EXERCISE	(21,175)	(21,175)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,294.5000	01/24/2020	3,291.2500	EXERCISE	(2,925)	(2,925)				
	115		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,294.7500	01/24/2020	3,291.2500	EXERCISE	(20,125)	(20,125)				
	177		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,241.7500	01/27/2020	3,248.7500	EXERCISE	61,950	61,950				
	120		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	01/28/2020	3,275.2500	EXERCISE	774,600	774,600				
	122		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,146.1500	01/28/2020	3,275.7500	EXERCISE	790,560	790,560				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,149.2500	01/28/2020	3,275.7500	EXERCISE	6,325	6,325				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,149.2500	01/28/2020	3,281.2500	EXERCISE	382,800	382,800				
	86		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/28/2020	3,244.5000	01/28/2020	3,281.2500	EXERCISE	158,025	158,025				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,149.2500	01/29/2020	3,272.0000	EXERCISE	239,363	239,363				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/12/2019	3,149.2500	01/29/2020	3,287.0000	EXERCISE	48,213	48,213				
	156		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	01/29/2020	3,287.0000	EXERCISE	905,580	905,580				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/29/2020	3,276.0000	01/29/2020	3,287.0000	EXERCISE	26,400	26,400				
	86		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/30/2020	3,246.5000	01/30/2020	3,282.7500	EXERCISE	155,875	155,875				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/30/2020	3,246.7500	01/30/2020	3,282.7500	EXERCISE	21,600	21,600				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/30/2020	3,265.5000	01/30/2020	3,282.7500	EXERCISE	1,725	1,725				
	85		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	01/31/2020	3,232.5000	EXERCISE	261,800	261,800				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	01/31/2020	3,234.7500	EXERCISE	83,005	83,005				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination			Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	92		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,224.0200	01/31/2020	3,234.7500	EXERCISE	49,358	49,358				
	233		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,224.0200	01/31/2020	3,235.2500	EXERCISE	130,830	130,830				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,293.2500	01/31/2020	3,235.2500	EXERCISE	(211,700)	(211,700)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,293.2500	01/31/2020	3,238.0000	EXERCISE	(22,100)	(22,100)				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,293.2500	01/31/2020	3,238.2500	EXERCISE	(159,500)	(159,500)				
	90		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/31/2020	3,245.2500	01/31/2020	3,238.2500	EXERCISE	(31,500)	(31,500)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/03/2020	3,232.5000	02/03/2020	3,245.5000	EXERCISE	19,500	19,500				
	106		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/04/2020	3,295.5000	EXERCISE	660,380	660,380				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/04/2020	3,302.2500	EXERCISE	59,108	59,108				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/04/2020	3,302.5000	EXERCISE	322,420	322,420				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/04/2020	3,267.0000	02/04/2020	3,302.5000	EXERCISE	74,550	74,550				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,172.4000	02/05/2020	3,329.0000	EXERCISE	587,250	587,250				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,172.4000	02/05/2020	3,329.7500	EXERCISE	503,520	503,520				
	194		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,172.4000	02/05/2020	3,333.0000	EXERCISE	1,557,820	1,557,820				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,170.9000	02/05/2020	3,333.0000	EXERCISE	81,050	81,050				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/05/2020	3,293.5000	02/05/2020	3,333.0000	EXERCISE	1,975	1,975				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/05/2020	3,293.5000	02/05/2020	3,335.0000	EXERCISE	83,000	83,000				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,172.4000	02/10/2020	3,351.7500	EXERCISE	143,480	143,480				
	74		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/10/2020	3,310.7500	02/10/2020	3,351.7500	EXERCISE	151,700	151,700				
	121		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,172.4000	02/11/2020	3,366.0000	EXERCISE	1,171,280	1,171,280				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/11/2020	3,361.0000	02/11/2020	3,366.0000	EXERCISE	4,000	4,000				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,173.2500	02/12/2020	3,378.5000	EXERCISE	564,438	564,438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,172.4000	02/12/2020	3,378.5000	EXERCISE	10,305	10,305				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/12/2020	3,359.7500	02/12/2020	3,378.5000	EXERCISE	22,500	22,500				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	02/13/2020	3,372.5000	EXERCISE	(6,600)	(6,600)				
	78		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	02/13/2020	3,382.0000	EXERCISE	26,325	26,325				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	02/13/2020	3,382.2500	EXERCISE	16,450	16,450				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	02/13/2020	3,382.5000	EXERCISE	25,738	25,738				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,173.2500	02/14/2020	3,372.5000	EXERCISE	448,313	448,313				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,176.0000	02/14/2020	3,372.5000	EXERCISE	314,400	314,400				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/13/2019	3,184.0000	02/14/2020	3,372.5000	EXERCISE	301,600	301,600				
	131		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/14/2020	3,372.5000	EXERCISE	1,286,093	1,286,093				
	145		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/14/2020	3,372.7500	EXERCISE	1,425,350	1,425,350				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/14/2020	3,379.2500	02/14/2020	3,372.7500	EXERCISE	(1,625)	(1,625)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/18/2020	3,366.7500	EXERCISE	447,910	447,910				
	89		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	02/18/2020	3,366.7500	EXERCISE	(16,688)	(16,688)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/18/2020	3,370.5000	02/18/2020	3,385.7500	EXERCISE	15,250	15,250				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/19/2020	3,375.0000	02/19/2020	3,386.2500	EXERCISE	11,250	11,250				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,368.0000	02/20/2020	3,394.5000	EXERCISE	64,925	64,925				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,332.5000	02/21/2020	3,353.0000	EXERCISE	35,875	35,875				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/24/2020	3,222.0000	EXERCISE	165,060	165,060				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/24/2020	3,222.7500	EXERCISE	6,990	6,990				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,176.1500	02/24/2020	3,224.7500	EXERCISE	4,860	4,860				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/16/2019	3,179.0000	02/24/2020	3,224.7500	EXERCISE	29,738	29,738				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,195.2500	02/24/2020	3,224.7500	EXERCISE	32,450	32,450				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,194.5000	02/24/2020	3,224.7500	EXERCISE	30,250	30,250				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,194.2500	02/24/2020	3,224.7500	EXERCISE	15,250	15,250				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/24/2020	3,299.0000	02/24/2020	3,224.7500	EXERCISE	(111,375)	(111,375)				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/24/2020	3,299.0000	02/24/2020	3,225.0000	EXERCISE	(307,100)	(307,100)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,120.5000	EXERCISE	(116,625)	(116,625)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,125.7500	EXERCISE	(134,125)	(134,125)				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,126.0000	EXERCISE	(155,338)	(155,338)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,133.7500	EXERCISE	(22,575)	(22,575)				
	118		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,143.0000	EXERCISE	(325,975)	(325,975)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,144.5000	EXERCISE	(21,500)	(21,500)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,144.7500	EXERCISE	(32,100)	(32,100)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,151.7500	EXERCISE	(116,250)	(116,250)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/25/2020	3,164.0000	EXERCISE	(10,275)	(10,275)				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,195.2500	02/25/2020	3,164.0000	EXERCISE	(53,125)	(53,125)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,195.2500	02/25/2020	3,172.7500	EXERCISE	(23,625)	(23,625)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,195.2500	02/25/2020	3,173.0000	EXERCISE	(36,713)	(36,713)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/25/2020	3,253.2500	02/25/2020	3,173.0000	EXERCISE	(16,050)	(16,050)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/25/2020	3,253.2500	02/25/2020	3,190.2500	EXERCISE	(119,700)	(119,700)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/26/2020	3,111.7500	EXERCISE	(216,250)	(216,250)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/26/2020	3,119.7500	EXERCISE	(157,000)	(157,000)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/26/2020	3,121.2500	EXERCISE	(154,000)	(154,000)				
	139		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/17/2019	3,198.2500	02/26/2020	3,137.5000	EXERCISE	(422,213)	(422,213)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,198.5000	02/26/2020	3,137.5000	EXERCISE	(100,650)	(100,650)				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,198.5000	02/26/2020	3,137.7500	EXERCISE	(145,800)	(145,800)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,198.5000	02/26/2020	3,138.0000	EXERCISE	(18,150)	(18,150)				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,198.5000	02/26/2020	3,150.0000	EXERCISE	(155,200)	(155,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,198.5000	02/26/2020	3,177.7500	EXERCISE	(1,038)	(1,038)				
	107		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,195.7500	02/26/2020	3,177.7500	EXERCISE	(96,300)	(96,300)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/18/2019	3,195.7500	02/26/2020	3,178.0000	EXERCISE	(20,413)	(20,413)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,197.5000	02/26/2020	3,178.0000	EXERCISE	(8,775)	(8,775)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,210.1400	02/27/2020	2,963.2500	EXERCISE	(666,607)	(666,607)				
	97		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,210.1400	02/27/2020	2,975.7500	EXERCISE	(1,136,798)	(1,136,798)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,210.1400	02/27/2020	2,976.0000	EXERCISE	(444,869)	(444,869)				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,210.1400	02/27/2020	3,065.2500	EXERCISE	(347,739)	(347,739)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,210.1400	02/27/2020	3,083.0000	EXERCISE	(146,213)	(146,213)				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/19/2019	3,197.5000	02/27/2020	3,083.0000	EXERCISE	(377,850)	(377,850)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/23/2019	3,226.3600	02/27/2020	3,083.0000	EXERCISE	(50,176)	(50,176)				
	140		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/23/2019	3,226.3600	02/27/2020	3,086.2500	EXERCISE	(980,770)	(980,770)				
	150		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/24/2019	3,226.2500	02/27/2020	3,086.2500	EXERCISE	(1,050,000)	(1,050,000)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/24/2019	3,226.2500	02/27/2020	3,102.2500	EXERCISE	(124,000)	(124,000)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/24/2019	3,226.7500	02/27/2020	3,102.2500	EXERCISE	(305,025)	(305,025)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/26/2019	3,242.5000	02/27/2020	3,102.2500	EXERCISE	(161,288)	(161,288)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/28/2020	2,952.3600	02/28/2020	2,860.5000	EXERCISE	(36,744)	(36,744)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/28/2020	2,952.3600	02/28/2020	2,860.7500	EXERCISE	(59,547)	(59,547)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/28/2020	2,952.3600	02/28/2020	2,861.0000	EXERCISE	(22,840)	(22,840)				
	169		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/28/2020	2,952.3600	02/28/2020	2,964.0000	EXERCISE	98,348	98,348				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/26/2019	3,242.5000	03/02/2020	3,087.0000	EXERCISE	(85,525)	(85,525)				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/02/2020	3,074.0000	03/02/2020	3,087.0000	EXERCISE	39,000	39,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/02/2020	3,074.0000	03/02/2020	3,087.2500	EXERCISE	5,300	5,300				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/02/2020	2,953.5000	03/02/2020	3,087.2500	EXERCISE	367,813	367,813				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/02/2020	3,073.7500	03/02/2020	3,087.2500	EXERCISE	1,350	1,350				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/02/2020	3,073.7500	03/02/2020	3,087.5000	EXERCISE	6,875	6,875				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/26/2019	3,242.5000	03/03/2020	3,059.0000	EXERCISE	(669,775)	(669,775)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	2,998.0000	03/03/2020	3,059.0000	EXERCISE	82,350	82,350				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	2,998.0000	03/03/2020	3,059.2500	EXERCISE	42,875	42,875				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	2,998.0000	03/03/2020	3,059.5000	EXERCISE	27,675	27,675				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/03/2020	2,998.0000	03/03/2020	3,073.7500	EXERCISE	22,725	22,725				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/26/2019	3,242.5000	03/04/2020	3,018.0000	EXERCISE	(224,500)	(224,500)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/26/2019	3,242.5000	03/04/2020	3,022.0000	EXERCISE	(110,250)	(110,250)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,222.0400	03/04/2020	3,022.0000	EXERCISE	(160,032)	(160,032)				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,222.0400	03/04/2020	3,058.0000	EXERCISE	(574,140)	(574,140)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,222.0400	03/04/2020	3,058.2500	EXERCISE	(106,464)	(106,464)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,223.2500	03/04/2020	3,058.2500	EXERCISE	(107,250)	(107,250)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,223.2500	03/04/2020	3,058.5000	EXERCISE	(214,175)	(214,175)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,223.2500	03/04/2020	3,058.7500	EXERCISE	(172,725)	(172,725)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/30/2019	3,223.2500	03/04/2020	3,119.2500	EXERCISE	(135,200)	(135,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/31/2019	3,230.0000	03/04/2020	3,119.2500	EXERCISE	(5,538)	(5,538)				
	77		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/31/2019	3,230.0000	03/04/2020	3,119.5000	EXERCISE	(425,425)	(425,425)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	12/31/2019	3,230.0000	03/04/2020	3,119.7500	EXERCISE	(49,613)	(49,613)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/06/2020	3,229.7500	03/04/2020	3,119.7500	EXERCISE	(44,000)	(44,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/07/2020	3,248.5000	03/04/2020	3,119.7500	EXERCISE	(19,313)	(19,313)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/04/2020	3,111.0000	03/04/2020	3,119.7500	EXERCISE	16,188	16,188				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/04/2020	3,111.0000	03/04/2020	3,120.0000	EXERCISE	8,100	8,100				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/04/2020	3,110.7500	03/04/2020	3,120.0000	EXERCISE	7,400	7,400				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/04/2020	3,110.5000	03/04/2020	3,120.0000	EXERCISE	4,275	4,275				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/05/2020	3,248.5000	03/05/2020	3,039.7500	EXERCISE	(344,438)	(344,438)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,265.2500	03/05/2020	3,039.7500	EXERCISE	(225,500)	(225,500)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,265.2500	03/05/2020	3,040.0000	EXERCISE	(304,088)	(304,088)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,265.2500	03/05/2020	3,040.2500	EXERCISE	(45,000)	(45,000)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/05/2020	3,021.2500	03/05/2020	3,040.2500	EXERCISE	13,300	13,300				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/05/2020	3,021.2500	03/05/2020	3,106.7500	EXERCISE	205,200	205,200				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/06/2020	2,940.2500	EXERCISE	(47,632)	(47,632)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/06/2020	2,940.5000	EXERCISE	(7,380)	(7,380)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,962.2500	03/06/2020	2,940.5000	EXERCISE	(15,225)	(15,225)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,962.0000	03/06/2020	2,940.5000	EXERCISE	(11,825)	(11,825)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,962.0000	03/06/2020	2,940.7500	EXERCISE	(2,125)	(2,125)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,961.7500	03/06/2020	2,940.7500	EXERCISE	(8,400)	(8,400)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,265.2500	03/09/2020	2,728.2500	EXERCISE	(1,342,500)	(1,342,500)				
	119		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	3,265.2500	03/10/2020	2,747.7000	EXERCISE	(3,079,423)	(3,079,423)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,281.0000	03/10/2020	2,747.7000	EXERCISE	(586,630)	(586,630)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,281.0000	03/10/2020	2,788.0000	EXERCISE	(493,000)	(493,000)				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,865.0000	03/10/2020	2,788.0000	EXERCISE	(227,150)	(227,150)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,865.0000	03/10/2020	2,818.5000	EXERCISE	(69,750)	(69,750)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,876.7500	03/10/2020	2,818.5000	EXERCISE	(90,288)	(90,288)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/10/2020	2,876.5000	03/10/2020	2,818.5000	EXERCISE	(5,800)	(5,800)				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,281.0000	03/11/2020	2,736.7500	EXERCISE	(1,251,775)	(1,251,775)				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/10/2020	3,281.0000	03/11/2020	2,865.8000	EXERCISE	(1,183,320)	(1,183,320)				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/14/2020	3,283.5000	03/11/2020	2,865.8000	EXERCISE	(1,211,330)	(1,211,330)				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/12/2020	3,283.5000	03/12/2020	2,735.0000	EXERCISE	(1,563,225)	(1,563,225)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,308.5000	03/12/2020	2,735.0000	EXERCISE	(344,100)	(344,100)				
	358		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,308.5000	03/12/2020	2,740.3000	EXERCISE	(10,170,780)	(10,170,780)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,308.2500	03/12/2020	2,740.3000	EXERCISE	(596,348)	(596,348)				
	94		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	03/13/2020	2,434.0000	EXERCISE	(4,150,382)	(4,150,382)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	03/13/2020	2,444.0000	EXERCISE	(218,265)	(218,265)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	03/13/2020	2,445.7500	EXERCISE	(304,959)	(304,959)				
	184		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0600	03/13/2020	2,468.9000	EXERCISE	(7,803,072)	(7,803,072)				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,317.0000	03/13/2020	2,468.9000	EXERCISE	(2,544,300)	(2,544,300)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/16/2020	3,308.5000	03/13/2020	2,468.9000	EXERCISE	(2,266,920)	(2,266,920)				
	106		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.5000	03/13/2020	2,468.9000	EXERCISE	(4,524,080)	(4,524,080)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/21/2020	3,322.2500	03/13/2020	2,468.9000	EXERCISE	(2,090,708)	(2,090,708)				
	151		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,324.9900	03/13/2020	2,468.9000	EXERCISE	(6,463,480)	(6,463,480)				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,325.2500	03/13/2020	2,468.9000	EXERCISE	(2,825,955)	(2,825,955)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/23/2020	3,325.2500	03/13/2020	2,700.0000	EXERCISE	(437,675)	(437,675)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,294.7500	03/13/2020	2,700.0000	EXERCISE	(327,113)	(327,113)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	3,294.7500	03/16/2020	2,695.9000	EXERCISE	(748,563)	(748,563)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/24/2020	3,327.2500	03/16/2020	2,695.9000	EXERCISE	(599,783)	(599,783)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,267.2500	03/16/2020	2,695.9000	EXERCISE	(1,542,645)	(1,542,645)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,241.7500	03/16/2020	2,695.9000	EXERCISE	(846,068)	(846,068)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/27/2020	3,267.0000	03/16/2020	2,695.9000	EXERCISE	(199,885)	(199,885)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	01/30/2020	3,265.5000	03/16/2020	2,695.9000	EXERCISE	(1,082,240)	(1,082,240)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/03/2020	3,232.5000	03/16/2020	2,695.9000	EXERCISE	(1,100,030)	(1,100,030)				
	136		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/06/2020	3,344.0000	03/16/2020	2,695.9000	EXERCISE	(4,407,080)	(4,407,080)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/06/2020	3,342.0000	03/16/2020	2,695.9000	EXERCISE	(387,660)	(387,660)				
	122		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/07/2020	3,330.7500	03/16/2020	2,695.9000	EXERCISE	(3,872,585)	(3,872,585)				
	104		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/07/2020	3,326.5000	03/16/2020	2,695.9000	EXERCISE	(3,279,120)	(3,279,120)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/07/2020	3,342.2500	03/16/2020	2,695.9000	EXERCISE	(1,228,065)	(1,228,065)				
	100		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/13/2020	3,375.2500	03/16/2020	2,695.9000	EXERCISE	(3,396,750)	(3,396,750)				
	102		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/19/2020	3,375.0000	03/16/2020	2,695.9000	EXERCISE	(3,463,410)	(3,463,410)				
	90		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,373.0000	03/16/2020	2,695.9000	EXERCISE	(3,046,950)	(3,046,950)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/20/2020	3,368.0000	03/16/2020	2,695.9000	EXERCISE	(2,083,510)	(2,083,510)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/17/2020	3,373.0000	03/17/2020	2,416.2000	EXERCISE	(2,392,000)	(2,392,000)				
	240		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,337.3500	03/17/2020	2,416.2000	EXERCISE	(11,053,800)	(11,053,800)				
	125		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/21/2020	3,332.5000	03/17/2020	2,416.2000	EXERCISE	(5,726,875)	(5,726,875)				
	305		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/28/2020	2,952.3600	03/17/2020	2,416.2000	EXERCISE	(8,176,458)	(8,176,458)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/28/2020	2,962.7500	03/17/2020	2,416.2000	EXERCISE	(1,093,100)	(1,093,100)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	02/28/2020	2,963.0000	03/17/2020	2,416.2000	EXERCISE	(273,400)	(273,400)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,416.2000	EXERCISE	(969,185)	(969,185)				
	118		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,478.7500	EXERCISE	(2,898,493)	(2,898,493)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,479.0000	EXERCISE	(147,306)	(147,306)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,479.2500	EXERCISE	(171,770)	(171,770)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,479.5000	EXERCISE	(98,104)	(98,104)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,479.7500	EXERCISE	(122,568)	(122,568)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,480.0000	EXERCISE	(24,501)	(24,501)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,480.2500	EXERCISE	(48,977)	(48,977)				
	80		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/17/2020	2,515.2500	EXERCISE	(1,819,080)	(1,819,080)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/18/2020	2,419.0000	EXERCISE	(909,183)	(909,183)				
	172		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/06/2020	2,970.0200	03/18/2020	2,495.5000	EXERCISE	(4,080,872)	(4,080,872)				
	141		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,736.5500	03/18/2020	2,390.5000	EXERCISE	(2,439,653)	(2,439,653)				
	93		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/11/2020	2,854.2500	03/18/2020	2,390.5000	EXERCISE	(2,156,438)	(2,156,438)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/11/2020	2,854.2500	03/18/2020	2,390.7500	EXERCISE	(440,325)	(440,325)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/11/2020	2,854.2500	03/18/2020	2,391.0000	EXERCISE	(69,488)	(69,488)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,455.0000	03/18/2020	2,391.0000	EXERCISE	(54,400)	(54,400)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,455.0000	03/18/2020	2,391.2500	EXERCISE	(28,688)	(28,688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,454.5000	03/18/2020	2,391.2500	EXERCISE	(3,163)	(3,163)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,454.7500	03/18/2020	2,391.2500	EXERCISE	(3,175)	(3,175)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,391.2500	EXERCISE	(45,875)	(45,875)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,391.5000	EXERCISE	(96,075)	(96,075)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,391.7500	EXERCISE	(91,250)	(91,250)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,392.0000	EXERCISE	(122,850)	(122,850)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,392.2500	EXERCISE	(86,213)	(86,213)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,392.5000	EXERCISE	(90,500)	(90,500)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,392.7500	EXERCISE	(72,200)	(72,200)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,393.0000	EXERCISE	(108,000)	(108,000)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,393.2500	EXERCISE	(35,900)	(35,900)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/18/2020	2,483.0000	03/18/2020	2,393.5000	EXERCISE	(31,325)	(31,325)				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.0500	03/19/2020	2,388.5000	EXERCISE	(1,222,380)	(1,222,380)				
	154		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.0500	03/19/2020	2,400.9100	EXERCISE	(2,518,965)	(2,518,965)				
	212		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,455.0000	03/19/2020	2,400.9100	EXERCISE	(573,336)	(573,336)				
	153		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/12/2020	2,728.1000	03/19/2020	2,400.9100	EXERCISE	(2,502,990)	(2,502,990)				
	631		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9500	03/19/2020	2,400.9100	EXERCISE	(1,768,007)	(1,768,007)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,658.7500	03/20/2020	2,297.0000	EXERCISE	(198,963)	(198,963)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,658.7500	03/20/2020	2,297.2500	EXERCISE	(162,675)	(162,675)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,658.7500	03/20/2020	2,347.0000	EXERCISE	(607,913)	(607,913)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,658.7500	03/20/2020	2,349.0000	EXERCISE	(15,488)	(15,488)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9500	03/20/2020	2,349.0000	EXERCISE	(21,590)	(21,590)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/13/2020	2,456.9500	03/20/2020	2,352.0000	EXERCISE	(183,663)	(183,663)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/23/2020	2,658.7500	03/23/2020	2,437.9800	EXERCISE	(220,770)	(220,770)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,390.0000	03/23/2020	2,437.9800	EXERCISE	122,349	122,349				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,388.5000	03/23/2020	2,437.9800	EXERCISE	89,064	89,064				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,389.5000	03/23/2020	2,437.9800	EXERCISE	65,448	65,448				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,390.2500	03/23/2020	2,437.9800	EXERCISE	52,503	52,503				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,389.0000	03/23/2020	2,437.9800	EXERCISE	51,429	51,429				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,390.7500	03/23/2020	2,437.9800	EXERCISE	47,230	47,230				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,388.0000	03/23/2020	2,437.9800	EXERCISE	39,984	39,984				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,389.2500	03/23/2020	2,437.9800	EXERCISE	38,984	38,984				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,388.7500	03/23/2020	2,437.9800	EXERCISE	34,461	34,461				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,389.7500	03/23/2020	2,437.9800	EXERCISE	31,350	31,350				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,390.5000	03/23/2020	2,437.9800	EXERCISE	30,862	30,862				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,388.2500	03/23/2020	2,437.9800	EXERCISE	27,352	27,352				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,391.0000	03/23/2020	2,437.9800	EXERCISE	11,745	11,745				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,387.5000	03/23/2020	2,437.9800	EXERCISE	7,572	7,572				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/16/2020	2,387.7500	03/23/2020	2,437.9800	EXERCISE	2,512	2,512				
	861		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/20/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,437.9800	EXERCISE	1,032,339	1,032,339				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,270.2500	EXERCISE	(57,500)	(57,500)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,270.5000	EXERCISE	(157,850)	(157,850)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,270.7500	EXERCISE	(93,113)	(93,113)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,271.0000	EXERCISE	(128,700)	(128,700)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,271.2500	EXERCISE	(171,300)	(171,300)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,271.5000	EXERCISE	(57,000)	(57,000)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,271.7500	EXERCISE	(163,588)	(163,588)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,272.0000	EXERCISE	(127,800)	(127,800)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,272.2500	EXERCISE	(155,925)	(155,925)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,272.5000	EXERCISE	(106,125)	(106,125)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,272.7500	EXERCISE	(63,563)	(63,563)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,273.0000	EXERCISE	(14,100)	(14,100)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,273.2500	EXERCISE	(175,938)	(175,938)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,273.5000	EXERCISE	(273,975)	(273,975)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,273.7500	EXERCISE	(231,413)	(231,413)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/19/2020	2,414.0000	03/23/2020	2,274.0000	EXERCISE	(70,000)	(70,000)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,213.0000	03/23/2020	2,274.0000	EXERCISE	61,000	61,000				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,213.0000	03/23/2020	2,274.2500	EXERCISE	88,813	88,813				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,212.7500	03/23/2020	2,274.2500	EXERCISE	3,075	3,075				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,212.7500	03/23/2020	2,274.5000	EXERCISE	64,838	64,838				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,195.7500	03/23/2020	2,274.5000	EXERCISE	66,938	66,938				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,196.0000	03/23/2020	2,274.5000	EXERCISE	66,725	66,725				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,195.5000	03/23/2020	2,274.5000	EXERCISE	47,400	47,400				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,212.5000	03/23/2020	2,274.5000	EXERCISE	31,000	31,000				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,195.2500	03/23/2020	2,274.5000	EXERCISE	27,738	27,738				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,212.0000	03/23/2020	2,274.5000	EXERCISE	9,375	9,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/23/2020	2,212.2500	03/23/2020	2,274.7500	EXERCISE	6,250	6,250				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/24/2020	2,285.0000	03/24/2020	2,262.0000	EXERCISE	(24,150)	(24,150)				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,402.0000	EXERCISE	(823,198)	(823,198)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,416.5000	EXERCISE	(211,640)	(211,640)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,416.7500	EXERCISE	(290,730)	(290,730)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,417.0000	EXERCISE	(356,468)	(356,468)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,417.2500	EXERCISE	(158,280)	(158,280)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,417.5000	EXERCISE	(158,130)	(158,130)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,417.7500	EXERCISE	(78,990)	(78,990)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,537.0000	EXERCISE	(280,898)	(280,898)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,537.2500	EXERCISE	(158,180)	(158,180)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,537.5000	EXERCISE	(64,598)	(64,598)				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,545.0000	EXERCISE	(469,373)	(469,373)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,545.2500	EXERCISE	(176,540)	(176,540)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,545.5000	EXERCISE	(196,548)	(196,548)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,545.7500	EXERCISE	(128,535)	(128,535)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,546.0000	EXERCISE	(47,268)	(47,268)				
	103		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/25/2020	2,547.0000	EXERCISE	(690,358)	(690,358)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	03/25/2020	2,547.0000	EXERCISE	(154,100)	(154,100)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0000	03/25/2020	2,547.2500	EXERCISE	(26,750)	(26,750)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,391.0000	03/25/2020	2,547.2500	EXERCISE	85,938	85,938				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,554.0000	03/25/2020	2,547.2500	EXERCISE	(7,763)	(7,763)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,554.0000	03/25/2020	2,547.5000	EXERCISE	(7,475)	(7,475)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,554.0000	03/25/2020	2,547.7500	EXERCISE	(4,063)	(4,063)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,526.7500	03/25/2020	2,547.7500	EXERCISE	15,750	15,750				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,526.7500	03/25/2020	2,548.0000	EXERCISE	21,250	21,250				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,526.7500	03/25/2020	2,548.2500	EXERCISE	1,075	1,075				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/25/2020	2,530.7500	03/25/2020	2,548.2500	EXERCISE	12,250	12,250				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,509.0000	EXERCISE	(129,038)	(129,038)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,509.2500	EXERCISE	(249,110)	(249,110)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,509.5000	EXERCISE	(205,860)	(205,860)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,509.7500	EXERCISE	(162,735)	(162,735)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,510.0000	EXERCISE	(213,813)	(213,813)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,510.2500	EXERCISE	(102,480)	(102,480)				
	120		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,516.2500	EXERCISE	(988,800)	(988,800)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,531.0000	EXERCISE	(135,045)	(135,045)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,600.0000	EXERCISE	(32,420)	(32,420)				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	03/27/2020	2,618.0000	EXERCISE	(179,693)	(179,693)				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/31/2020	2,567.2500	03/31/2020	2,618.0000	EXERCISE	111,650	111,650				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/01/2020	2,452.2500	04/01/2020	2,466.5000	EXERCISE	39,900	39,900				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/01/2020	2,452.2500	04/01/2020	2,466.7500	EXERCISE	13,050	13,050				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/01/2020	2,452.2500	04/01/2020	2,537.5000	EXERCISE	89,513	89,513				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/03/2020	2,480.0000	04/03/2020	2,493.0000	EXERCISE	27,300	27,300				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/03/2020	2,480.0000	04/03/2020	2,493.2500	EXERCISE	11,925	11,925				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/06/2020	2,681.0500	04/06/2020	2,521.5000	EXERCISE	(15,955)	(15,955)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/06/2020	2,640.2500	04/06/2020	2,521.5000	EXERCISE	(41,563)	(41,563)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/06/2020	2,640.2500	04/06/2020	2,609.0000	EXERCISE	(20,313)	(20,313)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	04/07/2020	2,628.0000	EXERCISE	(39,788)	(39,788)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	04/07/2020	2,652.0000	EXERCISE	(8,715)	(8,715)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	04/07/2020	2,652.2500	EXERCISE	(15,840)	(15,840)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	04/07/2020	2,652.5000	EXERCISE	(4,283)	(4,283)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,650.2500	04/07/2020	2,652.5000	EXERCISE	1,013	1,013				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,650.2500	04/07/2020	2,652.7500	EXERCISE	750	750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,650.2500	04/07/2020	2,653.0000	EXERCISE	275	275				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,650.2500	04/07/2020	2,729.2500	EXERCISE	63,200	63,200				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,641.2500	04/07/2020	2,729.2500	EXERCISE	132,000	132,000				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/07/2020	2,650.0000	04/07/2020	2,729.2500	EXERCISE	67,363	67,363				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/08/2020	2,681.0500	04/08/2020	2,626.5000	EXERCISE	(147,285)	(147,285)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/08/2020	2,737.7500	04/08/2020	2,626.5000	EXERCISE	(166,875)	(166,875)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	04/09/2020	2,728.5000	EXERCISE	85,410	85,410				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	04/09/2020	2,728.7500	EXERCISE	16,695	16,695				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	04/09/2020	2,729.0000	EXERCISE	2,398	2,398				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/16/2020	2,681.0500	04/09/2020	2,730.5000	EXERCISE	37,088	37,088				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/09/2020	2,730.5000	EXERCISE	326,800	326,800				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/09/2020	2,784.7500	EXERCISE	571,575	571,575				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/09/2020	2,785.0000	EXERCISE	533,820	533,820				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/09/2020	2,806.7500	EXERCISE	1,188,998	1,188,998				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/09/2020	2,778.2500	04/09/2020	2,806.7500	EXERCISE	76,950	76,950				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/09/2020	2,778.5000	04/09/2020	2,806.7500	EXERCISE	29,663	29,663				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/09/2020	2,778.5000	04/09/2020	2,807.0000	EXERCISE	1,425	1,425				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/14/2020	2,766.5000	EXERCISE	235,820	235,820				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/14/2020	2,791.0000	EXERCISE	639,045	639,045				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/14/2020	2,836.0000	EXERCISE	1,102,365	1,102,365				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/14/2020	2,836.7500	EXERCISE	173,220	173,220				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/14/2020	2,837.7500	EXERCISE	846,398	846,398				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,775.0000	04/15/2020	2,760.0000	EXERCISE	(47,250)	(47,250)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,775.0000	04/15/2020	2,760.2500	EXERCISE	(10,325)	(10,325)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,774.2500	04/15/2020	2,760.2500	EXERCISE	(5,600)	(5,600)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,774.2500	04/15/2020	2,831.5000	EXERCISE	60,113	60,113				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/16/2020	2,785.7500	04/16/2020	2,764.0000	EXERCISE	(17,400)	(17,400)				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/17/2020	2,865.4100	04/17/2020	2,835.0000	EXERCISE	(95,792)	(95,792)				
	187		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/17/2020	2,865.4100	04/17/2020	2,835.2500	EXERCISE	(281,996)	(281,996)				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,730.0000	04/21/2020	2,740.5000	EXERCISE	39,375	39,375				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/22/2020	2,741.0000	EXERCISE	725,195	725,195				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/22/2020	2,781.2500	EXERCISE	453,060	453,060				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/22/2020	2,786.5000	EXERCISE	57,420	57,420				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/22/2020	2,780.5000	04/22/2020	2,786.5000	EXERCISE	11,100	11,100				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,786.5000	04/23/2020	2,777.0000	EXERCISE	(6,650)	(6,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,786.5000	04/23/2020	2,781.0000	EXERCISE	(1,925)	(1,925)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,786.5000	04/23/2020	2,798.5000	EXERCISE	11,400	11,400				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,786.5000	04/23/2020	2,798.7500	EXERCISE	3,063	3,063				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,785.5000	04/23/2020	2,798.7500	EXERCISE	10,600	10,600				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/24/2020	2,767.0000	EXERCISE	999,075	999,075				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/24/2020	2,791.2500	EXERCISE	503,815	503,815				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/24/2020	2,791.5000	EXERCISE	562,310	562,310				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/24/2020	2,829.0000	EXERCISE	106,325	106,325				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/24/2020	2,830.7500	EXERCISE	683,280	683,280				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/27/2020	2,819.0000	EXERCISE	685,245	685,245				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/27/2020	2,859.7500	EXERCISE	456,050	456,050				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/27/2020	2,868.2500	04/27/2020	2,859.7500	EXERCISE	(2,550)	(2,550)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/27/2020	2,868.2500	04/27/2020	2,872.5000	EXERCISE	4,038	4,038				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/28/2020	2,858.0000	EXERCISE	159,005	159,005				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/28/2020	2,865.0000	EXERCISE	691,950	691,950				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/28/2020	2,857.7500	04/28/2020	2,865.0000	EXERCISE	11,238	11,238				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/28/2020	2,857.7500	04/28/2020	2,871.5000	EXERCISE	3,438	3,438				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/28/2020	2,872.5000	04/28/2020	2,871.5000	EXERCISE	(1,750)	(1,750)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/29/2020	2,899.0000	EXERCISE	594,360	594,360				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	04/29/2020	2,899.2500	EXERCISE	49,555	49,555				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/30/2020	2,899.5000	04/30/2020	2,892.5000	EXERCISE	(23,450)	(23,450)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/30/2020	2,899.5000	04/30/2020	2,939.0000	EXERCISE	13,825	13,825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/30/2020	2,899.7500	04/30/2020	2,939.0000	EXERCISE	1,963	1,963				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	05/05/2020	2,831.0000	EXERCISE	1,132,345	1,132,345				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	05/05/2020	2,879.0000	EXERCISE	1,663,550	1,663,550				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,403.7000	05/05/2020	2,886.2500	EXERCISE	217,148	217,148				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/05/2020	2,856.7500	05/05/2020	2,886.2500	EXERCISE	23,600	23,600				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/05/2020	2,884.0000	05/05/2020	2,886.2500	EXERCISE	1,688	1,688				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/08/2020	2,905.0000	05/08/2020	2,886.0000	EXERCISE	(28,500)	(28,500)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/08/2020	2,905.0000	05/08/2020	2,914.2500	EXERCISE	18,500	18,500				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/11/2020	2,403.7000	05/11/2020	2,922.5000	EXERCISE	233,460	233,460				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/11/2020	2,932.2500	05/11/2020	2,922.5000	EXERCISE	(17,550)	(17,550)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/11/2020	2,936.0000	05/11/2020	2,922.5000	EXERCISE	(15,525)	(15,525)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/11/2020	2,936.2500	05/11/2020	2,922.5000	EXERCISE	(12,375)	(12,375)				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/12/2020	2,925.5000	05/12/2020	2,908.7500	EXERCISE	(59,463)	(59,463)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/12/2020	2,925.5000	05/12/2020	2,915.0000	EXERCISE	(9,450)	(9,450)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/14/2020	2,403.7000	05/14/2020	2,783.7500	EXERCISE	950,125	950,125				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.5000	05/14/2020	2,783.7500	EXERCISE	269,063	269,063				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.5000	05/14/2020	2,784.0000	EXERCISE	153,900	153,900				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.0000	05/14/2020	2,784.0000	EXERCISE	359,800	359,800				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.2500	05/14/2020	2,784.0000	EXERCISE	295,263	295,263				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.2500	05/14/2020	2,784.2500	EXERCISE	12,850	12,850				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,526.7500	05/14/2020	2,784.2500	EXERCISE	154,500	154,500				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,526.2500	05/14/2020	2,784.2500	EXERCISE	141,900	141,900				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,526.5000	05/14/2020	2,784.2500	EXERCISE	141,763	141,763				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/17/2020	2,527.7500	05/14/2020	2,784.2500	EXERCISE	89,775	89,775				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/14/2020	2,817.0000	05/14/2020	2,784.2500	EXERCISE	(39,300)	(39,300)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/14/2020	2,817.0000	05/14/2020	2,823.0000	EXERCISE	5,400	5,400				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/14/2020	2,817.2500	05/14/2020	2,823.0000	EXERCISE	5,750	5,750				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/14/2020	2,817.2500	05/14/2020	2,836.5000	EXERCISE	21,175	21,175				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/15/2020	2,834.2500	05/15/2020	2,851.0000	EXERCISE	23,450	23,450				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/15/2020	2,834.2500	05/15/2020	2,853.5000	EXERCISE	19,250	19,250				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/15/2020	2,859.0000	05/15/2020	2,853.5000	EXERCISE	(3,300)	(3,300)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/15/2020	2,859.0000	05/15/2020	2,853.7500	EXERCISE	(2,100)	(2,100)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/18/2020	2,527.7500	05/18/2020	2,870.0000	EXERCISE	239,575	239,575				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/24/2020	2,426.7500	05/18/2020	2,870.0000	EXERCISE	576,225	576,225				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/24/2020	2,426.7500	05/18/2020	2,943.7500	EXERCISE	1,137,400	1,137,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/24/2020	2,426.5000	05/18/2020	2,943.7500	EXERCISE	155,175	155,175				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,603.7500	05/18/2020	2,943.7500	EXERCISE	221,000	221,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,603.5000	05/18/2020	2,943.7500	EXERCISE	68,050	68,050				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/18/2020	2,948.7500	05/18/2020	2,943.7500	EXERCISE	(12,250)	(12,250)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/18/2020	2,948.7500	05/18/2020	2,946.7500	EXERCISE	(1,700)	(1,700)				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,952.2500	05/19/2020	2,918.5000	EXERCISE	(101,250)	(101,250)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,952.2500	05/19/2020	2,950.5000	EXERCISE	(3,325)	(3,325)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,938.7500	05/19/2020	2,950.5000	EXERCISE	15,863	15,863				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,952.0000	05/19/2020	2,950.5000	EXERCISE	(975)	(975)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,952.0000	05/19/2020	2,951.7500	EXERCISE	(113)	(113)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,916.5000	05/19/2020	2,951.7500	EXERCISE	7,050	7,050				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,916.5000	05/19/2020	2,952.0000	EXERCISE	14,200	14,200				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,953.5000	05/19/2020	2,952.0000	EXERCISE	(675)	(675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,918.2500	05/19/2020	2,952.0000	EXERCISE	1,688	1,688				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,603.7500	05/20/2020	2,940.0000	EXERCISE	67,250	67,250				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,603.7500	05/20/2020	2,967.5000	EXERCISE	691,125	691,125				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/20/2020	2,921.2500	05/20/2020	2,967.5000	EXERCISE	85,563	85,563				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/20/2020	2,921.5000	05/20/2020	2,967.5000	EXERCISE	11,500	11,500				
	81		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,603.7500	05/21/2020	2,944.5000	EXERCISE	1,380,038	1,380,038				
	80		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/26/2020	2,603.7500	05/21/2020	2,953.0000	EXERCISE	1,397,000	1,397,000				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/30/2020	2,612.5000	05/21/2020	2,953.0000	EXERCISE	527,775	527,775				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/30/2020	2,612.5000	05/21/2020	2,967.0000	EXERCISE	17,725	17,725				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/30/2020	2,612.5000	05/21/2020	2,967.7500	EXERCISE	266,438	266,438				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,947.0000	05/22/2020	2,939.0000	EXERCISE	(6,400)	(6,400)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/26/2020	2,612.5000	05/26/2020	2,989.2500	EXERCISE	226,050	226,050				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/30/2020	2,612.7500	05/26/2020	2,989.2500	EXERCISE	207,075	207,075				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/31/2020	2,627.2500	05/26/2020	2,989.2500	EXERCISE	307,700	307,700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/31/2020	2,627.2500	05/26/2020	3,010.0000	EXERCISE	57,413	57,413				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/31/2020	2,567.5000	05/26/2020	3,010.0000	EXERCISE	354,000	354,000				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/31/2020	2,594.5000	05/26/2020	3,010.0000	EXERCISE	249,300	249,300				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	03/31/2020	2,567.2500	05/26/2020	3,010.0000	EXERCISE	221,375	221,375				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,469.2500	05/26/2020	3,010.0000	EXERCISE	270,375	270,375				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,514.7500	05/26/2020	3,010.0000	EXERCISE	247,625	247,625				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,469.0000	05/26/2020	3,010.0000	EXERCISE	243,450	243,450				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,468.7500	05/26/2020	3,010.0000	EXERCISE	189,438	189,438				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,468.5000	05/26/2020	3,010.0000	EXERCISE	81,225	81,225				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/27/2020	2,999.5000	05/27/2020	3,031.7500	EXERCISE	12,900	12,900				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/27/2020	3,005.0000	05/27/2020	3,031.7500	EXERCISE	5,350	5,350				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,038.5000	05/28/2020	3,028.5000	EXERCISE	(14,000)	(14,000)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,038.2500	05/28/2020	3,028.5000	EXERCISE	(3,900)	(3,900)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,042.7500	05/28/2020	3,028.5000	EXERCISE	(1,425)	(1,425)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	05/29/2020	3,011.7500	EXERCISE	(48,527)	(48,527)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	05/29/2020	3,052.2500	EXERCISE	3,327	3,327				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,034.5000	05/29/2020	3,052.2500	EXERCISE	3,550	3,550				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,078.0000	06/02/2020	3,064.0000	EXERCISE	(29,400)	(29,400)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,060.5000	06/02/2020	3,064.0000	EXERCISE	2,625	2,625				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,060.7500	06/02/2020	3,064.0000	EXERCISE	1,300	1,300				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,063.5000	06/02/2020	3,064.0000	EXERCISE	125	125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/03/2020	3,117.5000	06/03/2020	3,075.7500	EXERCISE	(2,088)	(2,088)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/03/2020	3,117.5000	06/03/2020	3,076.5000	EXERCISE	(12,300)	(12,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/03/2020	3,117.7500	06/03/2020	3,076.5000	EXERCISE	(4,125)	(4,125)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,095.2500	06/04/2020	3,111.0000	EXERCISE	9,450	9,450				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,095.2500	06/04/2020	3,117.7000	EXERCISE	24,695	24,695				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,114.2500	06/05/2020	3,110.5000	EXERCISE	(2,813)	(2,813)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.0000	06/05/2020	3,110.5000	EXERCISE	(24,450)	(24,450)				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,190.5000	06/05/2020	3,110.5000	EXERCISE	(4,000)	(4,000)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/08/2020	3,207.5000	06/08/2020	3,186.8000	EXERCISE	(25,875)	(25,875)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/08/2020	3,219.0000	06/08/2020	3,186.8000	EXERCISE	(12,880)	(12,880)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,514.7500	06/09/2020	3,210.0000	EXERCISE	451,913	451,913				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/02/2020	2,514.7500	06/09/2020	3,210.2500	EXERCISE	938,925	938,925				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/03/2020	2,480.0000	06/09/2020	3,210.2500	EXERCISE	182,563	182,563				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/13/2020	2,756.0000	06/09/2020	3,210.2500	EXERCISE	363,400	363,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,207.2500	06/09/2020	3,210.2500	EXERCISE	900	900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,207.2500	06/09/2020	3,210.5000	EXERCISE	325	325				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,207.2500	06/09/2020	3,210.7500	EXERCISE	2,625	2,625				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,207.2500	06/09/2020	3,218.0000	EXERCISE	2,688	2,688				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,204.2500	06/09/2020	3,218.0000	EXERCISE	7,563	7,563				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,204.2500	06/09/2020	3,227.5000	EXERCISE	6,975	6,975				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,224.7500	06/09/2020	3,227.5000	EXERCISE	1,375	1,375				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,225.0000	06/09/2020	3,227.5000	EXERCISE	1,125	1,125				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,225.2500	06/09/2020	3,227.5000	EXERCISE	563	563				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,207.0000	06/09/2020	3,227.5000	EXERCISE	4,100	4,100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/09/2020	3,225.5000	06/09/2020	3,227.5000	EXERCISE	400	400				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/13/2020	2,756.2500	06/10/2020	3,187.5000	EXERCISE	560,625	560,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/13/2020	2,756.2500	06/10/2020	3,187.7500	EXERCISE	129,450	129,450				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/13/2020	2,756.2500	06/10/2020	3,205.4000	EXERCISE	763,555	763,555				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/13/2020	2,756.5000	06/10/2020	3,205.4000	EXERCISE	1,234,475	1,234,475				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/13/2020	2,756.0000	06/10/2020	3,205.4000	EXERCISE	67,410	67,410				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,775.0000	06/10/2020	3,205.4000	EXERCISE	559,520	559,520				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/10/2020	3,196.7500	06/10/2020	3,205.4000	EXERCISE	865	865				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/10/2020	3,196.7500	06/10/2020	3,222.7500	EXERCISE	28,600	28,600				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,775.0000	06/11/2020	3,001.7500	EXERCISE	90,700	90,700				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,775.0000	06/11/2020	3,028.5000	EXERCISE	76,050	76,050				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,775.0000	06/11/2020	3,044.2500	EXERCISE	53,850	53,850				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/15/2020	2,775.0000	06/11/2020	3,087.0000	EXERCISE	265,200	265,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/16/2020	2,785.7500	06/11/2020	3,087.0000	EXERCISE	45,188	45,188				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/16/2020	2,785.7500	06/11/2020	3,093.7500	EXERCISE	338,800	338,800				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/16/2020	2,786.0000	06/11/2020	3,093.7500	EXERCISE	169,263	169,263				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/16/2020	2,786.0000	06/11/2020	3,186.0000	EXERCISE	160,000	160,000				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/16/2020	2,789.2500	06/11/2020	3,186.0000	EXERCISE	357,075	357,075				
	245		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/17/2020	2,865.4100	06/11/2020	3,186.0000	EXERCISE	3,927,228	3,927,228				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/17/2020	2,868.2500	06/11/2020	3,186.0000	EXERCISE	317,750	317,750				
	78		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/20/2020	2,814.7500	06/11/2020	3,186.0000	EXERCISE	1,447,875	1,447,875				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,730.0000	06/11/2020	3,186.0000	EXERCISE	1,162,800	1,162,800				
	132		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	2,730.0000	06/12/2020	3,010.3000	EXERCISE	1,849,980	1,849,980				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,744.5000	06/12/2020	3,010.3000	EXERCISE	265,800	265,800				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,820.0000	06/12/2020	3,010.3000	EXERCISE	123,695	123,695				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,821.5000	06/12/2020	3,010.3000	EXERCISE	122,720	122,720				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,744.2500	06/12/2020	3,010.3000	EXERCISE	79,815	79,815				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/21/2020	2,819.7500	06/12/2020	3,010.3000	EXERCISE	47,638	47,638				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/23/2020	2,786.5000	06/12/2020	3,010.3000	EXERCISE	234,990	234,990				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/30/2020	2,945.7500	06/12/2020	3,010.3000	EXERCISE	29,048	29,048				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/30/2020	2,942.5000	06/12/2020	3,010.3000	EXERCISE	23,730	23,730				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	04/30/2020	2,899.7500	06/12/2020	3,010.3000	EXERCISE	27,638	27,638				
	128		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/01/2020	2,824.2500	06/12/2020	3,010.3000	EXERCISE	1,190,720	1,190,720				
	78		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/04/2020	2,831.0000	06/12/2020	3,010.3000	EXERCISE	699,270	699,270				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/04/2020	2,804.2500	06/12/2020	3,010.3000	EXERCISE	309,075	309,075				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,040.7500	06/12/2020	3,010.3000	EXERCISE	(74,603)	(74,603)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,041.0000	06/12/2020	3,010.3000	EXERCISE	(61,400)	(61,400)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,040.2500	06/12/2020	3,010.3000	EXERCISE	(28,453)	(28,453)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,040.0000	06/12/2020	3,010.3000	EXERCISE	(22,275)	(22,275)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,040.5000	06/12/2020	3,010.3000	EXERCISE	(15,100)	(15,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/12/2020	3,040.5000	06/12/2020	3,025.5000	EXERCISE	(2,250)	(2,250)				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/15/2020	2,831.0000	06/15/2020	3,034.8000	EXERCISE	326,080	326,080				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/06/2020	2,858.7500	06/15/2020	3,034.8000	EXERCISE	563,360	563,360				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/06/2020	2,865.5000	06/15/2020	3,034.8000	EXERCISE	338,600	338,600				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/06/2020	2,861.2500	06/15/2020	3,034.8000	EXERCISE	329,745	329,745				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/07/2020	2,884.0000	06/15/2020	3,034.8000	EXERCISE	429,780	429,780				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/07/2020	2,883.7500	06/15/2020	3,034.8000	EXERCISE	271,890	271,890				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/07/2020	2,842.5000	06/15/2020	3,034.8000	EXERCISE	105,765	105,765				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/07/2020	2,874.5000	06/15/2020	3,034.8000	EXERCISE	16,030	16,030				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/08/2020	2,924.2500	06/15/2020	3,034.8000	EXERCISE	364,815	364,815				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/08/2020	2,905.0000	06/15/2020	3,034.8000	EXERCISE	38,940	38,940				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/12/2020	2,925.5000	06/15/2020	3,034.8000	EXERCISE	92,905	92,905				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/13/2020	2,828.7500	06/15/2020	3,034.8000	EXERCISE	226,655	226,655				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/13/2020	2,848.0000	06/15/2020	3,034.8000	EXERCISE	196,140	196,140				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/13/2020	2,818.7500	06/15/2020	3,034.8000	EXERCISE	194,445	194,445				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/13/2020	2,809.5000	06/15/2020	3,034.8000	EXERCISE	112,650	112,650				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/15/2020	2,859.0000	06/15/2020	3,034.8000	EXERCISE	492,240	492,240				
	137		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/19/2020	2,953.5000	06/15/2020	3,034.8000	EXERCISE	556,905	556,905				
	267		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,950.9500	06/15/2020	3,034.8000	EXERCISE	1,119,398	1,119,398				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,950.9500	06/15/2020	3,065.7500	EXERCISE	275,520	275,520				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,949.7500	06/15/2020	3,065.7500	EXERCISE	5,800	5,800				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,949.7500	06/15/2020	3,066.0000	EXERCISE	151,125	151,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,949.7500	06/15/2020	3,066.2500	EXERCISE	17,475	17,475				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/22/2020	2,949.7500	06/15/2020	3,066.7500	EXERCISE	35,100	35,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/27/2020	3,005.0000	06/15/2020	3,066.7500	EXERCISE	6,175	6,175				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/15/2020	2,995.0000	06/15/2020	3,066.7500	EXERCISE	43,050	43,050				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/15/2020	2,995.0000	06/15/2020	3,067.0000	EXERCISE	7,200	7,200				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/16/2020	3,005.0000	06/16/2020	3,073.1000	EXERCISE	30,645	30,645				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,046.2500	06/16/2020	3,073.1000	EXERCISE	40,275	40,275				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/28/2020	3,042.7500	06/16/2020	3,073.1000	EXERCISE	37,938	37,938				
	361		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.1600	06/16/2020	3,073.1000	EXERCISE	576,517	576,517				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,042.5000	06/16/2020	3,073.1000	EXERCISE	114,750	114,750				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,042.2500	06/16/2020	3,073.1000	EXERCISE	24,680	24,680				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.7500	06/16/2020	3,073.1000	EXERCISE	6,270	6,270				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,041.2500	06/16/2020	3,073.1000	EXERCISE	4,778	4,778				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	05/29/2020	3,042.0000	06/16/2020	3,073.1000	EXERCISE	3,110	3,110				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/01/2020	3,032.0000	06/16/2020	3,073.1000	EXERCISE	88,365	88,365				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/16/2020	3,078.5000	06/16/2020	3,073.1000	EXERCISE	(2,160)	(2,160)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/16/2020	3,078.2500	06/16/2020	3,073.1000	EXERCISE	(1,030)	(1,030)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,103.7500	EXERCISE	27,008	27,008				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,104.0000	EXERCISE	6,270	6,270				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,104.5000	EXERCISE	6,345	6,345				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,105.0000	EXERCISE	85,600	85,600				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,105.2500	EXERCISE	19,373	19,373				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,105.5000	EXERCISE	114,745	114,745				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,105.7500	EXERCISE	65,325	65,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,106.0000	EXERCISE	2,190	2,190				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	06/16/2020	3,107.5000	EXERCISE	4,530	4,530				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/17/2020	3,051.5000	06/17/2020	3,128.8000	EXERCISE	61,840	61,840				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/01/2020	3,051.7500	06/17/2020	3,128.8000	EXERCISE	34,673	34,673				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/01/2020	3,032.0000	06/17/2020	3,128.8000	EXERCISE	19,360	19,360				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/01/2020	3,051.2500	06/17/2020	3,128.8000	EXERCISE	11,633	11,633				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/02/2020	3,078.0000	06/17/2020	3,128.8000	EXERCISE	33,020	33,020				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/04/2020	3,106.7500	06/17/2020	3,102.7500	EXERCISE	(1,600)	(1,600)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/04/2020	3,106.7500	06/17/2020	3,103.0000	EXERCISE	(1,125)	(1,125)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,118.1000	06/17/2020	3,103.2500	EXERCISE	(23,760)	(23,760)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,118.1000	06/17/2020	3,103.5000	EXERCISE	(2,190)	(2,190)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,118.1000	06/17/2020	3,103.7500	EXERCISE	(3,588)	(3,588)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,118.1000	06/17/2020	3,104.0000	EXERCISE	(1,410)	(1,410)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,118.1000	06/17/2020	3,104.2500	EXERCISE	(2,078)	(2,078)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/17/2020	3,122.5000	06/17/2020	3,104.5000	EXERCISE	(9,900)	(9,900)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/18/2020	3,106.7500	06/18/2020	3,103.7500	EXERCISE	(1,200)	(1,200)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/05/2020	3,100.0000	06/18/2020	3,103.7500	EXERCISE	4,125	4,125				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/08/2020	3,176.0500	06/18/2020	3,103.7500	EXERCISE	(119,295)	(119,295)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/09/2020	3,216.4000	06/18/2020	3,103.7500	EXERCISE	(5,633)	(5,633)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/18/2020	3,099.7500	06/18/2020	3,103.7500	EXERCISE	1,200	1,200				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/18/2020	3,099.7500	06/18/2020	3,104.0000	EXERCISE	1,275	1,275				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/18/2020	3,099.7500	06/18/2020	3,105.0000	EXERCISE	525	525				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/18/2020	3,104.5000	06/18/2020	3,105.0000	EXERCISE	300	300				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/19/2020	3,084.7500	06/19/2020	3,111.0000	EXERCISE	14,438	14,438				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/22/2020	3,078.0000	06/22/2020	3,161.2600	EXERCISE	20,815	20,815				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/03/2020	3,117.7500	06/22/2020	3,161.2600	EXERCISE	137,057	137,057				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,103.7500	06/22/2020	3,161.2600	EXERCISE	63,261	63,261				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,108.7500	06/22/2020	3,161.2600	EXERCISE	42,008	42,008				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,119.7500	06/22/2020	3,161.2600	EXERCISE	4,151	4,151				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/04/2020	3,095.2500	06/22/2020	3,161.2600	EXERCISE	3,301	3,301				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.5000	06/22/2020	3,161.2600	EXERCISE	(112,464)	(112,464)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/05/2020	3,192.0000	06/22/2020	3,161.2600	EXERCISE	(26,129)	(26,129)				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/08/2020	3,228.0000	06/22/2020	3,161.2600	EXERCISE	(196,883)	(196,883)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/08/2020	3,227.7500	06/22/2020	3,161.2600	EXERCISE	(89,762)	(89,762)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/19/2020	BAML -	06/08/2020	3,219.0000	06/22/2020	3,161.2600	EXERCISE	(46,192)	(46,192)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/22/2020	3,216.4000	06/22/2020	3,106.5000	EXERCISE	(126,385)	(126,385)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/22/2020	3,053.0000	06/22/2020	3,106.5000	EXERCISE	101,650	101,650				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/22/2020	3,053.0000	06/22/2020	3,106.7500	EXERCISE	24,188	24,188				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/23/2020	3,216.4000	06/23/2020	3,119.7500	EXERCISE	(67,655)	(67,655)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/23/2020	3,119.7500	EXERCISE	(52,360)	(52,360)				
	79		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/23/2020	3,141.7500	EXERCISE	(208,560)	(208,560)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/23/2020	3,142.0000	EXERCISE	(15,765)	(15,765)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/23/2020	3,079.7500	06/23/2020	3,142.0000	EXERCISE	15,563	15,563				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/23/2020	3,077.5000	06/23/2020	3,142.0000	EXERCISE	12,900	12,900				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/24/2020	3,041.5000	EXERCISE	(68,873)	(68,873)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/24/2020	3,041.7500	EXERCISE	(38,200)	(38,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/10/2020	3,194.5500	06/24/2020	3,042.0000	EXERCISE	(53,393)	(53,393)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,042.0000	EXERCISE	(13,315)	(13,315)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,042.2500	EXERCISE	(19,935)	(19,935)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,042.5000	EXERCISE	(33,163)	(33,163)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,043.0000	EXERCISE	(39,645)	(39,645)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,043.2500	EXERCISE	(46,165)	(46,165)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,043.5000	EXERCISE	(39,495)	(39,495)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,043.7500	EXERCISE	(72,270)	(72,270)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,044.0000	EXERCISE	(32,788)	(32,788)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,044.2500	EXERCISE	(71,995)	(71,995)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,044.5000	EXERCISE	(45,728)	(45,728)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,044.7500	EXERCISE	(91,280)	(91,280)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/24/2020	3,045.0000	EXERCISE	(19,523)	(19,523)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/24/2020	3,117.2500	06/24/2020	3,045.0000	EXERCISE	(14,450)	(14,450)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/24/2020	3,117.2500	06/24/2020	3,045.2500	EXERCISE	(18,000)	(18,000)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/24/2020	3,117.5000	06/24/2020	3,120.5000	EXERCISE	750	750				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,041.0000	06/25/2020	3,073.0000	EXERCISE	9,600	9,600				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,041.0000	06/25/2020	3,073.2500	EXERCISE	19,350	19,350				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,041.0000	06/25/2020	3,073.5000	EXERCISE	11,375	11,375				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,027.2500	06/25/2020	3,073.5000	EXERCISE	25,438	25,438				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	2,997.9000	06/26/2020	3,077.0000	EXERCISE	59,328	59,328				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	2,997.9000	06/26/2020	3,077.2500	EXERCISE	222,190	222,190				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	2,997.9000	06/26/2020	3,077.5000	EXERCISE	3,980	3,980				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/29/2020	3,175.1500	06/29/2020	3,045.2500	EXERCISE	(38,970)	(38,970)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/29/2020	2,997.7500	06/29/2020	3,045.2500	EXERCISE	28,500	28,500				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/29/2020	2,997.7500	06/29/2020	3,045.5000	EXERCISE	23,875	23,875				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/29/2020	2,997.7500	06/29/2020	3,045.7500	EXERCISE	64,800	64,800				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/29/2020	2,997.7500	06/29/2020	3,046.0000	EXERCISE	12,063	12,063				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,054.5000	EXERCISE	(60,325)	(60,325)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,054.7500	EXERCISE	(6,020)	(6,020)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,055.0000	EXERCISE	(18,023)	(18,023)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,070.0000	EXERCISE	(131,438)	(131,438)				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,070.2500	EXERCISE	(372,395)	(372,395)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,083.2500	EXERCISE	(27,570)	(27,570)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,084.5000	EXERCISE	(36,260)	(36,260)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,084.7500	EXERCISE	(27,120)	(27,120)				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,086.7500	EXERCISE	(265,200)	(265,200)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,087.0000	EXERCISE	(57,298)	(57,298)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	06/30/2020	3,087.2500	EXERCISE	(13,185)	(13,185)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/30/2020	3,050.5000	06/30/2020	3,087.2500	EXERCISE	18,375	18,375				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/30/2020	3,050.5000	06/30/2020	3,087.5000	EXERCISE	7,400	7,400				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,109.7500	07/01/2020	3,101.5000	EXERCISE	(30,113)	(30,113)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,109.7500	07/01/2020	3,101.7500	EXERCISE	(12,000)	(12,000)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,109.7500	07/01/2020	3,102.0000	EXERCISE	(1,938)	(1,938)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,084.2500	07/01/2020	3,102.0000	EXERCISE	23,075	23,075				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,108.7500	07/01/2020	3,102.0000	EXERCISE	(5,063)	(5,063)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,085.2500	07/01/2020	3,102.0000	EXERCISE	11,725	11,725				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,109.0000	07/01/2020	3,102.0000	EXERCISE	(3,850)	(3,850)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,086.5000	07/01/2020	3,102.0000	EXERCISE	1,550	1,550				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,120.0600	07/02/2020	3,103.2500	EXERCISE	(5,884)	(5,884)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,120.0600	07/02/2020	3,103.5000	EXERCISE	(16,560)	(16,560)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,120.0600	07/02/2020	3,105.5000	EXERCISE	(7,280)	(7,280)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,103.0000	07/02/2020	3,105.5000	EXERCISE	2,750	2,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,120.0000	07/02/2020	3,105.5000	EXERCISE	(2,900)	(2,900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,119.7500	07/02/2020	3,105.5000	EXERCISE	(713)	(713)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/06/2020	3,168.2500	EXERCISE	(6,900)	(6,900)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/06/2020	3,168.5000	EXERCISE	(1,663)	(1,663)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/06/2020	3,133.0000	07/06/2020	3,168.5000	EXERCISE	5,325	5,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/06/2020	3,133.0000	07/06/2020	3,169.2500	EXERCISE	1,813	1,813				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/06/2020	3,133.0000	07/06/2020	3,169.5000	EXERCISE	9,125	9,125				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/06/2020	3,133.0000	07/06/2020	3,169.7500	EXERCISE	62,475	62,475				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/06/2020	3,131.5000	07/06/2020	3,169.7500	EXERCISE	9,563	9,563				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/06/2020	3,131.5000	07/06/2020	3,170.0000	EXERCISE	5,775	5,775				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/07/2020	3,136.0000	EXERCISE	(46,980)	(46,980)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/07/2020	3,136.2500	EXERCISE	(36,955)	(36,955)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/07/2020	3,136.5000	EXERCISE	(15,460)	(15,460)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/07/2020	3,136.7500	EXERCISE	(9,600)	(9,600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/07/2020	3,137.0000	EXERCISE	(3,815)	(3,815)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/07/2020	3,137.2500	EXERCISE	(3,790)	(3,790)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/07/2020	3,151.5000	EXERCISE	(21,285)	(21,285)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/11/2020	3,175.1500	07/07/2020	3,151.7500	EXERCISE	(29,250)	(29,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/07/2020	3,151.7500	EXERCISE	30,480	30,480				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,174.2500	07/07/2020	3,151.7500	EXERCISE	(24,750)	(24,750)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/07/2020	3,178.5000	07/07/2020	3,151.7500	EXERCISE	(17,388)	(17,388)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/08/2020	3,158.5000	EXERCISE	151,193	151,193				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/08/2020	3,159.5000	EXERCISE	8,008	8,008				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/08/2020	3,160.5000	EXERCISE	491,508	491,508				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/08/2020	3,138.0000	07/08/2020	3,160.5000	EXERCISE	13,500	13,500				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/08/2020	3,138.0000	07/08/2020	3,161.2500	EXERCISE	11,625	11,625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/08/2020	3,143.0000	07/08/2020	3,161.2500	EXERCISE	2,738	2,738				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/08/2020	3,143.0000	07/08/2020	3,161.5000	EXERCISE	2,775	2,775				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/08/2020	3,143.2500	07/08/2020	3,161.5000	EXERCISE	913	913				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/09/2020	3,142.7500	EXERCISE	315,480	315,480				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/09/2020	3,143.0000	EXERCISE	57,460	57,460				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/09/2020	3,144.5000	EXERCISE	72,575	72,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/09/2020	3,166.0000	07/09/2020	3,144.5000	EXERCISE	(1,075)	(1,075)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/09/2020	3,166.0000	07/09/2020	3,144.7500	EXERCISE	(22,313)	(22,313)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/09/2020	3,166.0000	07/09/2020	3,145.0000	EXERCISE	(2,100)	(2,100)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/10/2020	3,175.5400	07/10/2020	3,150.7500	EXERCISE	(29,748)	(29,748)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,189.5000	07/13/2020	3,146.0000	EXERCISE	(8,700)	(8,700)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,189.5000	07/13/2020	3,146.2500	EXERCISE	(32,438)	(32,438)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,190.0000	07/13/2020	3,146.2500	EXERCISE	(41,563)	(41,563)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.2500	07/13/2020	3,146.2500	EXERCISE	(6,200)	(6,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.2500	07/13/2020	3,146.5000	EXERCISE	(21,613)	(21,613)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.2500	07/13/2020	3,146.7500	EXERCISE	(12,300)	(12,300)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.0000	07/13/2020	3,146.7500	EXERCISE	(12,250)	(12,250)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/14/2020	3,159.0000	EXERCISE	303,335	303,335				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/14/2020	3,159.2500	EXERCISE	239,850	239,850				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/14/2020	3,161.2500	EXERCISE	542,365	542,365				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/14/2020	3,161.5000	EXERCISE	8,108	8,108				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/14/2020	3,186.0000	EXERCISE	9,333	9,333				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/14/2020	3,154.5000	07/14/2020	3,186.0000	EXERCISE	17,325	17,325				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/14/2020	3,154.5000	07/14/2020	3,186.2500	EXERCISE	19,050	19,050				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/14/2020	3,154.5000	07/14/2020	3,186.5000	EXERCISE	6,400	6,400				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/15/2020	3,217.7500	EXERCISE	294,840	294,840				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/15/2020	3,218.0000	EXERCISE	174,920	174,920				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/15/2020	3,218.5000	EXERCISE	219,150	219,150				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/15/2020	3,217.0000	07/15/2020	3,218.5000	EXERCISE	1,650	1,650				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/15/2020	3,214.7500	07/15/2020	3,218.5000	EXERCISE	938	938				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/16/2020	3,208.0000	EXERCISE	83,460	83,460				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/16/2020	3,214.5000	EXERCISE	53,788	53,788				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/16/2020	3,204.5000	07/16/2020	3,214.5000	EXERCISE	2,500	2,500				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/16/2020	3,204.5000	07/16/2020	3,214.7500	EXERCISE	2,563	2,563				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/17/2020	3,216.2300	07/17/2020	3,204.0000	EXERCISE	(12,230)	(12,230)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/17/2020	3,216.2300	07/17/2020	3,204.2500	EXERCISE	(12,579)	(12,579)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/20/2020	2,999.3500	07/20/2020	3,244.2500	EXERCISE	159,185	159,185				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/20/2020	3,219.0000	07/20/2020	3,244.2500	EXERCISE	26,513	26,513				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/20/2020	3,219.0000	07/20/2020	3,244.5000	EXERCISE	5,100	5,100				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	2,999.3500	07/21/2020	3,265.0000	EXERCISE	810,233	810,233				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,249.0000	07/21/2020	3,265.0000	EXERCISE	22,400	22,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,266.2500	07/21/2020	3,265.0000	EXERCISE	(375)	(375)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/21/2020	3,245.0000	07/21/2020	3,265.0000	EXERCISE	5,000	5,000				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/22/2020	3,255.5000	EXERCISE	89,653	89,653				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/22/2020	3,267.0000	EXERCISE	200,738	200,738				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/22/2020	3,267.2500	EXERCISE	147,345	147,345				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/22/2020	3,253.0000	07/22/2020	3,267.2500	EXERCISE	1,425	1,425				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,207.0000	07/24/2020	3,213.2500	EXERCISE	19,375	19,375				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,207.0000	07/24/2020	3,233.0000	EXERCISE	23,400	23,400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,206.7500	07/24/2020	3,233.0000	EXERCISE	3,938	3,938				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/27/2020	2,999.3500	07/27/2020	3,231.5000	EXERCISE	11,608	11,608				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/27/2020	3,199.0000	07/27/2020	3,231.5000	EXERCISE	40,625	40,625				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/27/2020	3,199.2500	07/27/2020	3,231.5000	EXERCISE	38,700	38,700				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/28/2020	3,212.0000	EXERCISE	255,180	255,180				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/28/2020	3,233.0000	EXERCISE	478,983	478,983				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/28/2020	3,234.0000	EXERCISE	35,198	35,198				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/28/2020	3,239.0000	07/28/2020	3,234.0000	EXERCISE	(3,750)	(3,750)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/28/2020	3,214.5000	07/28/2020	3,234.0000	EXERCISE	4,875	4,875				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	07/30/2020	3,249.5000	EXERCISE	300,180	300,180				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/03/2020	3,286.5000	08/03/2020	3,259.5000	EXERCISE	(6,750)	(6,750)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/03/2020	3,286.5000	08/03/2020	3,264.5000	EXERCISE	(14,300)	(14,300)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/03/2020	3,286.2500	08/03/2020	3,264.5000	EXERCISE	(4,350)	(4,350)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	2,999.3500	08/04/2020	3,286.7500	EXERCISE	229,920	229,920				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.5000	08/04/2020	3,286.7500	EXERCISE	(10,200)	(10,200)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.5000	08/04/2020	3,287.0000	EXERCISE	(5,625)	(5,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.7500	08/04/2020	3,287.0000	EXERCISE	(3,188)	(3,188)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.7500	08/04/2020	3,288.0000	EXERCISE	(9,988)	(9,988)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.7500	08/04/2020	3,288.7500	EXERCISE	(1,100)	(1,100)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,300.0000	08/04/2020	3,288.7500	EXERCISE	(10,125)	(10,125)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.2500	08/04/2020	3,288.7500	EXERCISE	(1,575)	(1,575)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/04/2020	3,299.2500	08/04/2020	3,289.2500	EXERCISE	(3,000)	(3,000)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/05/2020	3,319.7500	08/05/2020	3,296.5000	EXERCISE	(12,788)	(12,788)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/05/2020	3,319.5000	08/05/2020	3,296.5000	EXERCISE	(10,350)	(10,350)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/05/2020	3,318.2500	08/05/2020	3,296.5000	EXERCISE	(7,613)	(7,613)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/06/2020	3,342.7500	08/06/2020	3,327.0000	EXERCISE	(11,813)	(11,813)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/06/2020	3,324.5000	08/06/2020	3,327.0000	EXERCISE	750	750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/06/2020	3,343.0000	08/06/2020	3,327.0000	EXERCISE	(800)	(800)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/07/2020	3,339.0000	EXERCISE	271,720	271,720				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/12/2020	2,999.3500	08/07/2020	3,339.7500	EXERCISE	136,160	136,160				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/07/2020	3,339.7500	EXERCISE	126,420	126,420				
	220		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/07/2020	3,344.7800	EXERCISE	3,531,880	3,531,880				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/07/2020	3,345.2500	EXERCISE	192,930	192,930				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/10/2020	3,354.2500	08/10/2020	3,339.2500	EXERCISE	(8,250)	(8,250)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/10/2020	3,354.2500	08/10/2020	3,339.5000	EXERCISE	(4,425)	(4,425)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/10/2020	3,350.2500	08/10/2020	3,339.5000	EXERCISE	(2,150)	(2,150)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/10/2020	3,354.0000	08/10/2020	3,339.5000	EXERCISE	(725)	(725)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,023.7000	08/11/2020	3,368.7500	EXERCISE	672,848	672,848				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,326.5000	08/11/2020	3,368.7500	EXERCISE	71,825	71,825				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,326.5000	08/11/2020	3,369.0000	EXERCISE	72,250	72,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/11/2020	3,351.0000	08/11/2020	3,369.0000	EXERCISE	1,800	1,800				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/12/2020	3,369.7500	08/12/2020	3,336.5000	EXERCISE	(26,600)	(26,600)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/12/2020	3,369.7500	08/12/2020	3,337.0000	EXERCISE	(24,563)	(24,563)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/12/2020	3,369.5000	08/12/2020	3,337.0000	EXERCISE	(3,250)	(3,250)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.2500	08/13/2020	3,372.7500	EXERCISE	4,400	4,400				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.2500	08/13/2020	3,373.2500	EXERCISE	4,800	4,800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.2500	08/13/2020	3,373.5000	EXERCISE	313	313				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.0000	08/13/2020	3,373.5000	EXERCISE	4,550	4,550				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/14/2020	3,367.5000	EXERCISE	515,700	515,700				
	240		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/14/2020	3,367.8400	EXERCISE	4,129,672	4,129,672				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/14/2020	3,376.0000	EXERCISE	422,760	422,760				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,023.7000	08/18/2020	3,385.5000	EXERCISE	596,970	596,970				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,385.2500	08/18/2020	3,385.5000	EXERCISE	700	700				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,385.2500	08/18/2020	3,386.7500	EXERCISE	150	150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/18/2020	3,385.7500	08/18/2020	3,386.7500	EXERCISE	50	50				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,369.7500	08/19/2020	3,387.5000	EXERCISE	15,088	15,088				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,368.7500	08/19/2020	3,387.5000	EXERCISE	7,500	7,500				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,380.7500	08/20/2020	3,365.5000	EXERCISE	(13,725)	(13,725)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/21/2020	3,387.0000	EXERCISE	472,290	472,290				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/21/2020	3,387.2500	EXERCISE	472,615	472,615				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/21/2020	3,393.2500	EXERCISE	424,983	424,983				
	120		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/21/2020	3,393.3600	EXERCISE	2,217,960	2,217,960				
	180		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/21/2020	3,385.7500	08/21/2020	3,393.3600	EXERCISE	68,490	68,490				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/21/2020	3,385.7500	08/21/2020	3,394.5000	EXERCISE	7,438	7,438				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/21/2020	3,385.5000	08/21/2020	3,394.5000	EXERCISE	4,500	4,500				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/24/2020	3,425.5000	08/24/2020	3,400.0000	EXERCISE	(17,850)	(17,850)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/25/2020	3,430.7500	EXERCISE	20,353	20,353				
	78		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/15/2020	3,023.7000	08/25/2020	3,431.2500	EXERCISE	1,589,445	1,589,445				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/25/2020	3,440.5000	08/25/2020	3,431.2500	EXERCISE	(11,100)	(11,100)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/25/2020	3,440.5000	08/25/2020	3,433.7500	EXERCISE	(4,388)	(4,388)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/26/2020	3,023.7000	08/26/2020	3,445.7500	EXERCISE	358,743	358,743				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/26/2020	3,475.5000	08/26/2020	3,445.7500	EXERCISE	(11,900)	(11,900)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,481.5000	08/27/2020	3,477.2500	EXERCISE	(2,975)	(2,975)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,481.2500	08/27/2020	3,477.2500	EXERCISE	(1,800)	(1,800)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/28/2020	3,023.7000	08/28/2020	3,497.2500	EXERCISE	71,033	71,033				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	08/28/2020	3,497.2500	EXERCISE	43,505	43,505				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	08/28/2020	3,497.5000	EXERCISE	174,120	174,120				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/28/2020	3,503.5000	08/28/2020	3,497.5000	EXERCISE	(4,500)	(4,500)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/28/2020	3,503.5000	08/28/2020	3,497.7500	EXERCISE	(3,163)	(3,163)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/28/2020	3,503.7500	08/28/2020	3,497.7500	EXERCISE	(1,800)	(1,800)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.5000	08/31/2020	3,513.0000	EXERCISE	22,475	22,475				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.2500	08/31/2020	3,513.0000	EXERCISE	788	788				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.2500	08/31/2020	3,513.2500	EXERCISE	5,600	5,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/01/2020	3,498.2500	EXERCISE	21,803	21,803				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/01/2020	3,498.5000	EXERCISE	87,260	87,260				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/01/2020	3,508.7500	EXERCISE	893,100	893,100				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/01/2020	3,526.0000	09/01/2020	3,509.0000	EXERCISE	(25,500)	(25,500)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/01/2020	3,525.7500	09/01/2020	3,509.0000	EXERCISE	(13,400)	(13,400)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/02/2020	3,526.9000	EXERCISE	720,285	720,285				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/02/2020	3,527.0000	EXERCISE	488,040	488,040				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/02/2020	3,527.2500	EXERCISE	232,525	232,525				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/02/2020	3,578.0000	09/02/2020	3,527.2500	EXERCISE	(22,838)	(22,838)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/02/2020	3,578.0000	09/02/2020	3,527.5000	EXERCISE	(17,675)	(17,675)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/02/2020	3,575.0000	09/02/2020	3,528.5000	EXERCISE	(27,900)	(27,900)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,454.0000	09/03/2020	3,464.7500	EXERCISE	4,300	4,300				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,454.0000	09/03/2020	3,466.0000	EXERCISE	12,000	12,000				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,454.0000	09/03/2020	3,579.2000	EXERCISE	194,060	194,060				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,454.0000	09/03/2020	3,583.2500	EXERCISE	12,925	12,925				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,453.7500	09/03/2020	3,583.2500	EXERCISE	174,825	174,825				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,453.7500	09/03/2020	3,583.5000	EXERCISE	71,363	71,363				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,453.5000	09/03/2020	3,583.5000	EXERCISE	26,000	26,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,454.2500	09/03/2020	3,583.5000	EXERCISE	25,850	25,850				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,372.5000	09/04/2020	3,443.5000	EXERCISE	88,750	88,750				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,372.5000	09/04/2020	3,443.7500	EXERCISE	21,375	21,375				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,372.5000	09/04/2020	3,452.5000	EXERCISE	48,000	48,000				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,372.7500	09/04/2020	3,452.5000	EXERCISE	75,763	75,763				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,372.7500	09/04/2020	3,461.5000	EXERCISE	22,188	22,188				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,372.2500	09/04/2020	3,461.5000	EXERCISE	89,250	89,250				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,373.0000	09/04/2020	3,461.5000	EXERCISE	70,800	70,800				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,372.0000	09/04/2020	3,461.5000	EXERCISE	35,800	35,800				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,371.5000	09/04/2020	3,461.5000	EXERCISE	18,000	18,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,371.7500	09/04/2020	3,461.5000	EXERCISE	4,488	4,488				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.5000	09/08/2020	3,357.5000	EXERCISE	15,000	15,000				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.5000	09/08/2020	3,357.7500	EXERCISE	27,338	27,338				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.7500	09/08/2020	3,357.7500	EXERCISE	14,000	14,000				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.7500	09/08/2020	3,358.0000	EXERCISE	11,138	11,138				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.0000	09/08/2020	3,358.0000	EXERCISE	17,850	17,850				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.0000	09/08/2020	3,417.6000	EXERCISE	20,150	20,150				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,336.7500	09/08/2020	3,417.6000	EXERCISE	80,850	80,850				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,354.0000	09/08/2020	3,417.6000	EXERCISE	41,340	41,340				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,337.2500	09/08/2020	3,417.6000	EXERCISE	48,210	48,210				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,338.0000	09/08/2020	3,417.6000	EXERCISE	19,900	19,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,336.5000	09/08/2020	3,417.6000	EXERCISE	8,110	8,110				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,355.0000	09/08/2020	3,417.6000	EXERCISE	6,260	6,260				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,411.2500	09/09/2020	3,335.5000	EXERCISE	(185,588)	(185,588)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,413.2500	09/09/2020	3,335.5000	EXERCISE	(163,275)	(163,275)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,412.2500	09/09/2020	3,335.5000	EXERCISE	(57,563)	(57,563)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,412.0000	09/09/2020	3,335.5000	EXERCISE	(42,075)	(42,075)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,413.0000	09/09/2020	3,335.5000	EXERCISE	(7,750)	(7,750)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,413.5000	09/09/2020	3,335.5000	EXERCISE	(3,900)	(3,900)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/10/2020	3,335.5000	EXERCISE	13,665	13,665				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/10/2020	3,335.7500	EXERCISE	191,485	191,485				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/10/2020	3,338.5000	EXERCISE	55,260	55,260				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/10/2020	3,341.2500	EXERCISE	195,335	195,335				
	276		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,062.2000	09/10/2020	3,400.3000	EXERCISE	4,665,780	4,665,780				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/16/2020	3,114.2500	09/10/2020	3,400.3000	EXERCISE	429,075	429,075				
	250		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/19/2020	3,086.4400	09/10/2020	3,400.3000	EXERCISE	3,923,250	3,923,250				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/19/2020	3,084.7500	09/10/2020	3,400.3000	EXERCISE	220,885	220,885				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/19/2020	3,103.0000	09/10/2020	3,400.3000	EXERCISE	148,650	148,650				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,041.0000	09/10/2020	3,400.3000	EXERCISE	269,475	269,475				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,063.5000	09/10/2020	3,400.3000	EXERCISE	84,200	84,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,063.5000	09/10/2020	3,402.7500	EXERCISE	16,963	16,963				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,063.5000	09/10/2020	3,403.0000	EXERCISE	118,825	118,825				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/11/2020	3,063.5000	09/11/2020	3,340.6000	EXERCISE	138,550	138,550				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/25/2020	3,064.0000	09/11/2020	3,340.6000	EXERCISE	55,320	55,320				
	328		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	2,997.9000	09/11/2020	3,340.6000	EXERCISE	5,620,338	5,620,338				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	3,072.5000	09/11/2020	3,340.6000	EXERCISE	174,265	174,265				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	06/26/2020	3,003.5000	09/11/2020	3,340.6000	EXERCISE	202,260	202,260				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/01/2020	3,109.7500	09/11/2020	3,340.6000	EXERCISE	484,785	484,785				
	143		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,120.0600	09/11/2020	3,340.6000	EXERCISE	1,576,861	1,576,861				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,123.2500	09/11/2020	3,340.6000	EXERCISE	532,508	532,508				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,123.7500	09/11/2020	3,340.6000	EXERCISE	216,850	216,850				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/02/2020	3,120.2500	09/11/2020	3,340.6000	EXERCISE	66,105	66,105				
	156		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/10/2020	3,175.5400	09/11/2020	3,340.6000	EXERCISE	1,287,468	1,287,468				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/10/2020	3,177.7500	09/11/2020	3,340.6000	EXERCISE	211,705	211,705				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.2500	09/11/2020	3,340.6000	EXERCISE	86,028	86,028				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.2500	09/11/2020	3,341.7500	EXERCISE	166,875	166,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.2500	09/11/2020	3,342.0000	EXERCISE	26,750	26,750				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.2500	09/11/2020	3,345.2500	EXERCISE	198,650	198,650				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.5000	09/11/2020	3,345.2500	EXERCISE	266,663	266,663				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,208.5000	09/11/2020	3,345.5000	EXERCISE	75,350	75,350				
	141		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/14/2020	3,208.5000	09/14/2020	3,333.7000	EXERCISE	882,660	882,660				
	104		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,209.2500	09/14/2020	3,333.7000	EXERCISE	647,140	647,140				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/13/2020	3,209.0000	09/14/2020	3,333.7000	EXERCISE	31,175	31,175				
	150		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/17/2020	3,216.2300	09/14/2020	3,333.7000	EXERCISE	881,025	881,025				
	209		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/17/2020	3,216.2300	09/14/2020	3,333.7000	EXERCISE	1,227,562	1,227,562				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/17/2020	3,216.2500	09/14/2020	3,333.7000	EXERCISE	164,430	164,430				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/23/2020	3,219.0000	09/14/2020	3,333.7000	EXERCISE	172,050	172,050				
	138		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,212.5000	09/14/2020	3,333.7000	EXERCISE	836,280	836,280				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,207.2500	09/14/2020	3,333.7000	EXERCISE	360,383	360,383				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,207.0000	09/14/2020	3,333.7000	EXERCISE	234,395	234,395				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,207.5000	09/14/2020	3,333.7000	EXERCISE	195,610	195,610				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/24/2020	3,212.2500	09/14/2020	3,333.7000	EXERCISE	12,145	12,145				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/29/2020	3,237.5000	09/14/2020	3,333.7000	EXERCISE	134,680	134,680				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/29/2020	3,219.5000	09/14/2020	3,333.7000	EXERCISE	39,970	39,970				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/29/2020	3,243.0000	09/14/2020	3,333.7000	EXERCISE	9,070	9,070				
	104		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,263.7200	09/14/2020	3,333.7000	EXERCISE	363,907	363,907				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,216.5000	09/14/2020	3,333.7000	EXERCISE	123,060	123,060				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,256.0000	09/14/2020	3,333.7000	EXERCISE	23,310	23,310				
	486		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/15/2020	3,263.7200	09/15/2020	3,382.4000	EXERCISE	2,883,974	2,883,974				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	07/31/2020	3,263.7500	09/15/2020	3,382.4000	EXERCISE	284,760	284,760				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/03/2020	3,286.7500	09/15/2020	3,382.4000	EXERCISE	205,648	205,648				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/03/2020	3,286.5000	09/15/2020	3,382.4000	EXERCISE	62,335	62,335				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/05/2020	3,319.7500	09/15/2020	3,382.4000	EXERCISE	56,385	56,385				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/06/2020	3,343.0000	09/15/2020	3,382.4000	EXERCISE	66,980	66,980				
	102		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/10/2020	3,354.2500	09/15/2020	3,382.4000	EXERCISE	143,565	143,565				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/12/2020	3,369.7500	09/15/2020	3,382.4000	EXERCISE	33,523	33,523				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated									Indicate Exercise, Expiration, Maturity or Sale		16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price		Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.5000	09/15/2020	3,382.4000	EXERCISE	36,505	36,505				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,367.2500	09/15/2020	3,382.4000	EXERCISE	9,090	9,090				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/13/2020	3,368.0000	09/15/2020	3,382.4000	EXERCISE	5,760	5,760				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/17/2020	3,378.5000	09/15/2020	3,382.4000	EXERCISE	7,995	7,995				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/17/2020	3,378.2500	09/15/2020	3,382.4000	EXERCISE	6,848	6,848				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/17/2020	3,378.0000	09/15/2020	3,382.4000	EXERCISE	3,080	3,080				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/17/2020	3,377.7500	09/15/2020	3,382.4000	EXERCISE	1,395	1,395				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/17/2020	3,367.0000	09/15/2020	3,382.4000	EXERCISE	1,540	1,540				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,369.7500	09/15/2020	3,382.4000	EXERCISE	16,445	16,445				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,371.0000	09/15/2020	3,382.4000	EXERCISE	6,840	6,840				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/19/2020	3,371.0000	09/15/2020	3,385.5000	EXERCISE	2,175	2,175				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,381.5000	09/15/2020	3,385.5000	EXERCISE	4,600	4,600				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,381.5000	09/15/2020	3,385.7500	EXERCISE	1,488	1,488				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,381.5000	09/15/2020	3,386.0000	EXERCISE	225	225				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,381.5000	09/15/2020	3,386.7500	EXERCISE	263	263				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,381.5000	09/15/2020	3,387.2500	EXERCISE	2,300	2,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,380.7500	09/15/2020	3,387.2500	EXERCISE	2,275	2,275				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,380.7500	09/15/2020	3,387.7500	EXERCISE	350	350				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,380.7500	09/15/2020	3,411.7500	EXERCISE	24,800	24,800				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,380.7500	09/15/2020	3,412.0000	EXERCISE	21,875	21,875				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,381.2500	09/15/2020	3,412.0000	EXERCISE	16,913	16,913				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,381.2500	09/15/2020	3,412.7500	EXERCISE	12,600	12,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/20/2020	3,381.0000	09/15/2020	3,412.7500	EXERCISE	4,763	4,763				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/24/2020	3,425.7500	09/15/2020	3,412.7500	EXERCISE	(16,250)	(16,250)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/24/2020	3,425.5000	09/15/2020	3,412.7500	EXERCISE	(3,188)	(3,188)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/16/2020	3,425.7500	09/16/2020	3,386.2500	EXERCISE	(11,850)	(11,850)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,482.2500	09/16/2020	3,386.2500	EXERCISE	(144,000)	(144,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,482.2500	09/16/2020	3,399.2500	EXERCISE	(12,450)	(12,450)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,481.7500	09/16/2020	3,399.2500	EXERCISE	(37,125)	(37,125)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,481.7500	09/16/2020	3,405.3000	EXERCISE	(22,935)	(22,935)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,482.0000	09/16/2020	3,405.3000	EXERCISE	(53,690)	(53,690)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,481.5000	09/16/2020	3,405.3000	EXERCISE	(49,530)	(49,530)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/27/2020	3,482.5000	09/16/2020	3,405.3000	EXERCISE	(7,720)	(7,720)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.7500	09/16/2020	3,405.3000	EXERCISE	(147,920)	(147,920)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,498.0000	09/16/2020	3,405.3000	EXERCISE	(139,050)	(139,050)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,498.2500	09/16/2020	3,405.3000	EXERCISE	(130,130)	(130,130)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	08/31/2020	3,497.5000	09/16/2020	3,405.3000	EXERCISE	(4,610)	(4,610)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,454.2500	09/16/2020	3,405.3000	EXERCISE	(163,983)	(163,983)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,454.5000	09/16/2020	3,405.3000	EXERCISE	(123,000)	(123,000)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,454.7500	09/16/2020	3,405.3000	EXERCISE	(64,285)	(64,285)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,455.0000	09/16/2020	3,405.3000	EXERCISE	(42,245)	(42,245)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/03/2020	3,462.0000	09/16/2020	3,405.3000	EXERCISE	(36,855)	(36,855)				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,388.0000	09/16/2020	3,405.3000	EXERCISE	71,795	71,795				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,424.0000	09/16/2020	3,405.3000	EXERCISE	(33,660)	(33,660)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,427.5000	09/16/2020	3,405.3000	EXERCISE	(17,760)	(17,760)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,387.7500	09/16/2020	3,405.3000	EXERCISE	7,898	7,898				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,423.5000	09/16/2020	3,405.3000	EXERCISE	(8,190)	(8,190)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,423.7500	09/16/2020	3,405.3000	EXERCISE	(7,380)	(7,380)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,424.2500	09/16/2020	3,405.3000	EXERCISE	(7,580)	(7,580)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,387.5000	09/16/2020	3,405.3000	EXERCISE	6,230	6,230				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,424.5000	09/16/2020	3,405.3000	EXERCISE	(4,800)	(4,800)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,373.0000	09/16/2020	3,405.3000	EXERCISE	3,230	3,230				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/04/2020	3,387.2500	09/16/2020	3,405.3000	EXERCISE	903	903				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,355.2500	09/16/2020	3,405.3000	EXERCISE	35,035	35,035				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,355.0000	09/16/2020	3,405.3000	EXERCISE	7,545	7,545				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,356.2500	09/17/2020	3,386.2500	EXERCISE	39,000	39,000				
	74		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,356.2500	09/17/2020	3,389.6000	EXERCISE	123,395	123,395				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,426.2500	09/17/2020	3,389.6000	EXERCISE	(34,818)	(34,818)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,355.2500	09/17/2020	3,389.6000	EXERCISE	25,763	25,763				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/08/2020	3,356.5000	09/17/2020	3,389.6000	EXERCISE	4,965	4,965				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,413.7500	09/17/2020	3,389.6000	EXERCISE	(100,223)	(100,223)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,413.5000	09/17/2020	3,389.6000	EXERCISE	(13,145)	(13,145)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/18/2020	BAML -	09/09/2020	3,414.0000	09/17/2020	3,389.6000	EXERCISE	(7,320)	(7,320)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,379.1500	09/17/2020	3,324.5000	EXERCISE	(57,383)	(57,383)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,379.1500	09/17/2020	3,348.0000	EXERCISE	(84,105)	(84,105)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,379.1500	09/17/2020	3,348.2500	EXERCISE	(1,545)	(1,545)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,379.1500	09/17/2020	3,348.5000	EXERCISE	(16,858)	(16,858)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,379.1500	09/17/2020	3,348.7500	EXERCISE	(47,120)	(47,120)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,379.1500	09/17/2020	3,349.0000	EXERCISE	(34,673)	(34,673)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/18/2020	3,516.5500	09/18/2020	3,306.5000	EXERCISE	(325,578)	(325,578)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,568.9500	09/18/2020	3,306.5000	EXERCISE	(39,368)	(39,368)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,568.9500	09/18/2020	3,306.7500	EXERCISE	(196,650)	(196,650)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,568.9500	09/18/2020	3,349.2500	EXERCISE	(32,955)	(32,955)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/03/2020	3,568.9500	09/18/2020	3,350.5000	EXERCISE	(109,225)	(109,225)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/04/2020	3,451.2000	09/18/2020	3,350.5000	EXERCISE	(5,035)	(5,035)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/04/2020	3,451.2000	09/18/2020	3,351.0000	EXERCISE	(110,220)	(110,220)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/18/2020	3,300.7500	09/18/2020	3,351.0000	EXERCISE	52,763	52,763				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/18/2020	3,300.7500	09/18/2020	3,351.2500	EXERCISE	7,575	7,575				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,257.0000	09/21/2020	3,271.2500	EXERCISE	39,900	39,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,256.7500	09/21/2020	3,271.2500	EXERCISE	725	725				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,256.7500	09/21/2020	3,271.5000	EXERCISE	8,850	8,850				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,256.7500	09/21/2020	3,271.7500	EXERCISE	3,750	3,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,253.5000	09/21/2020	3,271.7500	EXERCISE	1,825	1,825				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/04/2020	3,451.2000	09/22/2020	3,288.5000	EXERCISE	(56,945)	(56,945)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/04/2020	3,451.2000	09/22/2020	3,288.7500	EXERCISE	(16,245)	(16,245)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/04/2020	3,451.2000	09/22/2020	3,289.5000	EXERCISE	(177,870)	(177,870)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/08/2020	3,407.1000	09/22/2020	3,289.5000	EXERCISE	(317,520)	(317,520)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/08/2020	3,407.1000	09/22/2020	3,290.0000	EXERCISE	(29,275)	(29,275)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/22/2020	3,290.0000	EXERCISE	(5,273)	(5,273)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/22/2020	3,300.7500	EXERCISE	(2,440)	(2,440)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/22/2020	3,275.7500	09/22/2020	3,300.7500	EXERCISE	15,000	15,000				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/23/2020	3,225.5000	EXERCISE	(14,948)	(14,948)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/23/2020	3,225.7500	EXERCISE	(59,640)	(59,640)				
	84		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/23/2020	3,226.0000	EXERCISE	(416,430)	(416,430)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/09/2020	3,325.1500	09/23/2020	3,226.2500	EXERCISE	(79,120)	(79,120)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/23/2020	3,226.2500	EXERCISE	(106,340)	(106,340)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/23/2020	3,302.0000	EXERCISE	(17,570)	(17,570)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,334.2500	09/23/2020	3,302.0000	EXERCISE	(1,613)	(1,613)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,334.2500	09/23/2020	3,302.2500	EXERCISE	(24,000)	(24,000)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/24/2020	3,234.0000	EXERCISE	(249,360)	(249,360)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/24/2020	3,234.2500	EXERCISE	(70,020)	(70,020)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/24/2020	3,234.5000	EXERCISE	(108,745)	(108,745)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/24/2020	3,234.7500	EXERCISE	(131,835)	(131,835)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/24/2020	3,232.0000	09/24/2020	3,234.7500	EXERCISE	138	138				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/24/2020	3,232.0000	09/24/2020	3,235.0000	EXERCISE	450	450				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,389.8500	09/25/2020	3,254.5000	EXERCISE	(135,350)	(135,350)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,269.7500	09/25/2020	3,254.5000	EXERCISE	(9,150)	(9,150)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,269.7500	09/25/2020	3,254.7500	EXERCISE	(18,000)	(18,000)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,269.7500	09/25/2020	3,286.2500	EXERCISE	9,900	9,900				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,269.7500	09/25/2020	3,286.5000	EXERCISE	10,888	10,888				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,269.5000	09/25/2020	3,286.5000	EXERCISE	20,400	20,400				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/25/2020	3,269.5000	09/25/2020	3,286.7500	EXERCISE	4,313	4,313				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/28/2020	3,295.5000	EXERCISE	(47,175)	(47,175)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/28/2020	3,295.7500	EXERCISE	(42,345)	(42,345)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/28/2020	3,342.2500	EXERCISE	(28,560)	(28,560)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/29/2020	3,326.7500	EXERCISE	(82,030)	(82,030)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/29/2020	3,330.5000	EXERCISE	(210,693)	(210,693)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/29/2020	3,330.7500	EXERCISE	(26,595)	(26,595)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/29/2020	3,331.5000	EXERCISE	(2,918)	(2,918)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/29/2020	3,353.7500	EXERCISE	(23,465)	(23,465)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/30/2020	3,337.5000	EXERCISE	(52,350)	(52,350)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/30/2020	3,337.7500	EXERCISE	(49,495)	(49,495)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/30/2020	3,350.5000	EXERCISE	(5,903)	(5,903)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/30/2020	3,350.7500	EXERCISE	(15,640)	(15,640)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/30/2020	3,351.0000	EXERCISE	(19,425)	(19,425)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/30/2020	3,351.2500	EXERCISE	(7,720)	(7,720)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	09/30/2020	3,351.7500	EXERCISE	(20,955)	(20,955)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/01/2020	3,357.7500	EXERCISE	(38,520)	(38,520)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/01/2020	3,369.7500	EXERCISE	(20,100)	(20,100)				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/01/2020	3,370.5000	10/01/2020	3,369.7500	EXERCISE	(1,950)	(1,950)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/01/2020	3,370.2500	10/01/2020	3,369.7500	EXERCISE	(150)	(150)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/02/2020	3,339.7500	EXERCISE	(95,190)	(95,190)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/02/2020	3,340.0000	EXERCISE	(9,970)	(9,970)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/02/2020	3,359.7500	EXERCISE	(37,625)	(37,625)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/02/2020	3,360.5000	EXERCISE	(13,208)	(13,208)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/05/2020	3,366.5000	10/05/2020	3,396.2500	EXERCISE	10,413	10,413				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/05/2020	3,366.7500	10/05/2020	3,396.2500	EXERCISE	1,475	1,475				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/06/2020	3,390.0000	EXERCISE	23	23				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/06/2020	3,404.5000	EXERCISE	8,790	8,790				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/06/2020	3,404.7500	EXERCISE	1,490	1,490				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/06/2020	3,405.5000	EXERCISE	8,608	8,608				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.7500	10/06/2020	3,405.5000	EXERCISE	62,963	62,963				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.0000	10/06/2020	3,405.5000	EXERCISE	44,400	44,400				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.5000	10/06/2020	3,405.7500	EXERCISE	22,100	22,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,350.2500	10/06/2020	3,405.7500	EXERCISE	16,650	16,650				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,351.0000	10/06/2020	3,405.7500	EXERCISE	13,688	13,688				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/06/2020	3,349.7500	10/06/2020	3,405.7500	EXERCISE	5,600	5,600				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,389.8500	10/07/2020	3,406.2500	EXERCISE	18,860	18,860				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,410.0000	10/07/2020	3,406.2500	EXERCISE	(9,938)	(9,938)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,410.0000	10/07/2020	3,406.5000	EXERCISE	(2,275)	(2,275)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/07/2020	3,346.5000	10/07/2020	3,406.5000	EXERCISE	42,000	42,000				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/08/2020	3,412.5000	EXERCISE	22,650	22,650				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/08/2020	3,438.2500	EXERCISE	96,800	96,800				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/09/2020	3,453.0000	EXERCISE	85,253	85,253				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/10/2020	3,389.8500	10/09/2020	3,453.2500	EXERCISE	22,190	22,190				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,314.0000	10/09/2020	3,453.2500	EXERCISE	27,850	27,850				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,314.0000	10/09/2020	3,468.0000	EXERCISE	46,200	46,200				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,314.0000	10/09/2020	3,468.2500	EXERCISE	177,388	177,388				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,314.0000	10/09/2020	3,468.5000	EXERCISE	30,900	30,900				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,314.0000	10/09/2020	3,468.7500	EXERCISE	69,638	69,638				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,525.2500	10/12/2020	3,471.5000	EXERCISE	(13,438)	(13,438)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,525.2500	10/12/2020	3,471.7500	EXERCISE	(26,750)	(26,750)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,525.2500	10/12/2020	3,472.2500	EXERCISE	(7,950)	(7,950)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,525.5000	10/12/2020	3,472.2500	EXERCISE	(31,950)	(31,950)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,525.7500	10/12/2020	3,472.2500	EXERCISE	(16,050)	(16,050)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,504.0000	10/13/2020	3,512.0000	EXERCISE	3,600	3,600				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,504.0000	10/13/2020	3,512.2500	EXERCISE	21,038	21,038				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,479.5000	10/14/2020	3,511.5000	EXERCISE	1,600	1,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,479.5000	10/14/2020	3,511.7500	EXERCISE	1,613	1,613				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,479.7500	10/14/2020	3,511.7500	EXERCISE	1,600	1,600				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/15/2020	3,476.5000	10/15/2020	3,483.2500	EXERCISE	9,788	9,788				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,314.0000	10/16/2020	3,481.7500	EXERCISE	125,813	125,813				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,314.0000	10/16/2020	3,482.0000	EXERCISE	8,400	8,400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/16/2020	3,482.0000	EXERCISE	22,763	22,763				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,330.2500	10/20/2020	3,465.0000	EXERCISE	128,013	128,013				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,434.0000	10/20/2020	3,465.0000	EXERCISE	37,200	37,200				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,429.7500	10/20/2020	3,465.0000	EXERCISE	40,538	40,538				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,430.5000	10/20/2020	3,465.0000	EXERCISE	27,600	27,600				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,431.0000	10/20/2020	3,465.0000	EXERCISE	15,300	15,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,431.5000	10/20/2020	3,465.0000	EXERCISE	11,725	11,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,430.2500	10/20/2020	3,465.0000	EXERCISE	1,738	1,738				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,430.2500	10/20/2020	3,465.2500	EXERCISE	7,000	7,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,431.2500	10/20/2020	3,465.2500	EXERCISE	3,400	3,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/20/2020	3,430.7500	10/20/2020	3,465.2500	EXERCISE	1,725	1,725				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,427.2500	10/21/2020	3,444.0000	EXERCISE	6,700	6,700				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,427.2500	10/21/2020	3,444.2500	EXERCISE	6,800	6,800				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,444.2500	10/21/2020	3,444.2500	EXPIRATION						
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,436.0000	10/21/2020	3,444.2500	EXERCISE	413	413				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,447.7500	10/23/2020	3,455.5000	EXERCISE	2,713	2,713				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,447.7500	10/23/2020	3,455.5000	EXERCISE	7,363	7,363				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,447.2500	10/23/2020	3,455.5000	EXERCISE	2,475	2,475				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,447.2500	10/23/2020	3,455.7500	EXERCISE	7,225	7,225				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,448.0000	10/23/2020	3,455.7500	EXERCISE	4,650	4,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,448.0000	10/23/2020	3,456.2500	EXERCISE	825	825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,447.5000	10/23/2020	3,456.2500	EXERCISE	438	438				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,384.5000	10/27/2020	3,383.5000	EXERCISE	(2,900)	(2,900)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,384.5000	10/27/2020	3,383.7500	EXERCISE	(263)	(263)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,383.7500	10/27/2020	3,383.7500	EXPIRATION						
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,383.7500	10/27/2020	3,386.0000	EXERCISE	675	675				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,384.7500	10/27/2020	3,386.0000	EXERCISE	938	938				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,385.0000	10/27/2020	3,386.0000	EXERCISE	450	450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,383.5000	10/27/2020	3,386.0000	EXERCISE	125	125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/28/2020	3,266.5000	EXERCISE	(12,750)	(12,750)				
	65		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/28/2020	3,266.7500	EXERCISE	(206,375)	(206,375)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/28/2020	3,267.0000	EXERCISE	(142,313)	(142,313)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/28/2020	3,267.2500	EXERCISE	(6,300)	(6,300)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/28/2020	3,365.7500	10/28/2020	3,267.2500	EXERCISE	(54,175)	(54,175)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/28/2020	3,365.7500	10/28/2020	3,267.5000	EXERCISE	(63,863)	(63,863)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	10/29/2020	3,297.0000	EXERCISE	(1,663)	(1,663)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,269.5000	10/29/2020	3,297.2500	EXERCISE	19,425	19,425				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,269.5000	10/29/2020	3,297.5000	EXERCISE	9,800	9,800				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,294.5000	10/29/2020	3,297.5000	EXERCISE	2,400	2,400				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,294.5000	10/29/2020	3,297.5000	EXERCISE	600	600				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,314.2500	10/29/2020	3,297.7500	EXERCISE	(4,125)	(4,125)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/29/2020	3,314.2500	10/29/2020	3,298.0000	EXERCISE	(8,938)	(8,938)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/30/2020	3,262.1100	10/30/2020	3,251.0000	EXERCISE	(29,997)	(29,997)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/30/2020	3,262.1100	10/30/2020	3,251.2500	EXERCISE	(11,946)	(11,946)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/30/2020	3,262.1100	10/30/2020	3,269.7500	EXERCISE	3,056	3,056				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/30/2020	3,262.1100	10/30/2020	3,280.0000	EXERCISE	8,051	8,051				
	212		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,330.2500	11/02/2020	3,295.0000	EXERCISE	(373,650)	(373,650)				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,290.0000	11/02/2020	3,295.0000	EXERCISE	17,750	17,750				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,290.0000	11/02/2020	3,295.2500	EXERCISE	2,100	2,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,290.0000	11/02/2020	3,295.5000	EXERCISE	275	275				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,290.0000	11/02/2020	3,299.5000	EXERCISE	2,850	2,850				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,270.7500	11/02/2020	3,299.5000	EXERCISE	27,313	27,313				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,270.7500	11/02/2020	3,300.0000	EXERCISE	16,088	16,088				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,269.2500	11/02/2020	3,300.0000	EXERCISE	1,538	1,538				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,269.2500	11/02/2020	3,300.2500	EXERCISE	38,750	38,750				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,289.7500	11/02/2020	3,300.2500	EXERCISE	4,725	4,725				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,289.7500	11/02/2020	3,300.5000	EXERCISE	1,613	1,613				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,269.0000	11/02/2020	3,300.5000	EXERCISE	3,150	3,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,270.5000	11/02/2020	3,300.5000	EXERCISE	1,500	1,500				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
				Description of Item(s) Hedged, Used For Income Generation or Replicated											16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description		Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/02/2020	3,289.5000	11/02/2020	3,300.5000	EXERCISE	550	550				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,379.0000	11/03/2020	3,353.5000	EXERCISE	(38,250)	(38,250)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,379.2500	11/03/2020	3,353.5000	EXERCISE	(30,900)	(30,900)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,361.7500	11/03/2020	3,353.5000	EXERCISE	(4,538)	(4,538)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,361.7500	11/03/2020	3,353.7500	EXERCISE	(2,800)	(2,800)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,315.2500	11/03/2020	3,353.7500	EXERCISE	25,025	25,025				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/04/2020	3,330.2500	11/04/2020	3,436.0000	EXERCISE	58,163	58,163				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/04/2020	3,382.5000	11/04/2020	3,436.0000	EXERCISE	50,825	50,825				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/04/2020	3,382.5000	11/04/2020	3,436.2500	EXERCISE	5,375	5,375				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,496.2500	11/06/2020	3,484.5000	EXERCISE	(2,938)	(2,938)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,496.2500	11/06/2020	3,484.7500	EXERCISE	(6,900)	(6,900)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,496.2500	11/06/2020	3,493.7500	EXERCISE	(500)	(500)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,496.5000	11/06/2020	3,493.7500	EXERCISE	(2,750)	(2,750)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,496.7500	11/06/2020	3,493.7500	EXERCISE	(2,100)	(2,100)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,330.2500	11/10/2020	3,529.2500	EXERCISE	388,050	388,050				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,543.7500	11/10/2020	3,529.2500	EXERCISE	(21,750)	(21,750)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,539.0000	11/10/2020	3,529.2500	EXERCISE	(5,850)	(5,850)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,541.5000	11/10/2020	3,529.2500	EXERCISE	(1,838)	(1,838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,541.5000	11/10/2020	3,529.5000	EXERCISE	(600)	(600)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,549.7500	11/10/2020	3,529.5000	EXERCISE	(4,050)	(4,050)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/10/2020	3,541.2500	11/10/2020	3,529.5000	EXERCISE	(588)	(588)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/11/2020	3,556.5000	11/11/2020	3,535.2500	EXERCISE	(1,063)	(1,063)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/11/2020	3,556.5000	11/11/2020	3,568.0000	EXERCISE	4,600	4,600				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/12/2020	3,531.0000	EXERCISE	190,713	190,713				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/12/2020	3,535.5000	EXERCISE	184,725	184,725				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/12/2020	3,545.0000	EXERCISE	96,638	96,638				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/12/2020	3,545.5000	EXERCISE	32,288	32,288				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/12/2020	3,546.2500	EXERCISE	10,800	10,800				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/13/2020	3,534.0000	EXERCISE	560,313	560,313				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/13/2020	3,534.2500	EXERCISE	214,200	214,200				
	92		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/11/2020	3,330.2500	11/13/2020	3,580.7500	EXERCISE	1,152,300	1,152,300				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,568.5000	11/13/2020	3,580.7500	EXERCISE	23,275	23,275				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,580.2500	11/13/2020	3,580.7500	EXERCISE	500	500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,580.2500	11/13/2020	3,582.2500	EXERCISE	100	100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,534.5000	11/13/2020	3,582.2500	EXERCISE	14,325	14,325				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,534.7500	11/13/2020	3,582.2500	EXERCISE	11,875	11,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,535.0000	11/13/2020	3,582.2500	EXERCISE	9,450	9,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/13/2020	3,534.2500	11/13/2020	3,582.2500	EXERCISE	4,800	4,800				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,627.0000	11/16/2020	3,603.5000	EXERCISE	(44,650)	(44,650)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,627.0000	11/16/2020	3,604.2500	EXERCISE	(11,375)	(11,375)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,626.7500	11/16/2020	3,604.2500	EXERCISE	(21,375)	(21,375)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,627.2500	11/16/2020	3,604.2500	EXERCISE	(4,600)	(4,600)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,627.2500	11/16/2020	3,604.5000	EXERCISE	(7,963)	(7,963)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,604.5000	11/16/2020	3,604.5000	EXPIRATION						
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/17/2020	3,330.2500	11/17/2020	3,614.0000	EXERCISE	553,313	553,313				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/17/2020	3,608.2500	11/17/2020	3,614.0000	EXERCISE	11,213	11,213				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/17/2020	3,608.5000	11/17/2020	3,614.0000	EXERCISE	2,475	2,475				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/17/2020	3,608.5000	11/17/2020	3,614.2500	EXERCISE	2,013	2,013				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/17/2020	3,608.5000	11/17/2020	3,619.2500	EXERCISE	2,688	2,688				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/19/2020	3,581.0000	11/19/2020	3,557.7500	EXERCISE	(19,763)	(19,763)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/19/2020	3,580.7500	11/19/2020	3,557.7500	EXERCISE	(1,150)	(1,150)				
	164		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,330.2500	11/20/2020	3,554.2400	EXERCISE	1,836,718	1,836,718				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	11/20/2020	3,554.2400	EXERCISE	634,810	634,810				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,572.5000	11/20/2020	3,554.2400	EXERCISE	(28,303)	(28,303)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,572.5000	11/20/2020	3,554.2500	EXERCISE	(4,563)	(4,563)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,573.0000	11/20/2020	3,554.2500	EXERCISE	(23,438)	(23,438)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,573.0000	11/20/2020	3,558.7500	EXERCISE	(7,125)	(7,125)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,571.7500	11/20/2020	3,558.7500	EXERCISE	(8,450)	(8,450)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/20/2020	3,572.7500	11/20/2020	3,558.7500	EXERCISE	(4,900)	(4,900)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/24/2020	3,596.2500	11/24/2020	3,630.0000	EXERCISE	67,500	67,500				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/24/2020	3,632.5000	11/24/2020	3,630.0000	EXERCISE	(4,625)	(4,625)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/24/2020	3,594.7500	11/24/2020	3,630.0000	EXERCISE	42,300	42,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/24/2020	3,632.2500	11/24/2020	3,630.0000	EXERCISE	(788)	(788)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/24/2020	3,632.2500	11/24/2020	3,630.7500	EXERCISE	(150)	(150)				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/25/2020	3,323.4000	11/25/2020	3,627.2500	EXERCISE	698,855	698,855				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/25/2020	3,626.5000	11/25/2020	3,627.2500	EXERCISE	375	375				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/25/2020	3,626.5000	11/25/2020	3,627.5000	EXERCISE	850	850				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/25/2020	3,626.5000	11/25/2020	3,649.5000	EXERCISE	31,050	31,050				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/25/2020	3,627.0000	11/25/2020	3,649.5000	EXERCISE	9,000	9,000				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	11/27/2020	3,632.0000	EXERCISE	46,290	46,290				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	11/27/2020	3,637.0000	EXERCISE	972,160	972,160				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/27/2020	3,632.5000	11/27/2020	3,637.0000	EXERCISE	225	225				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/27/2020	3,632.5000	11/27/2020	3,637.2500	EXERCISE	713	713				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.0000	11/30/2020	3,646.5000	EXERCISE	9,750	9,750				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/01/2020	3,667.0000	EXERCISE	326,420	326,420				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/01/2020	3,667.2500	EXERCISE	51,578	51,578				
	88		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/01/2020	3,667.5000	EXERCISE	1,514,040	1,514,040				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/01/2020	3,668.5000	EXERCISE	759,220	759,220				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/01/2020	3,669.2500	EXERCISE	847,333	847,333				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/01/2020	3,669.7500	EXERCISE	17,318	17,318				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/02/2020	3,323.4000	12/02/2020	3,654.5000	EXERCISE	132,440	132,440				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/02/2020	3,668.2500	12/02/2020	3,654.5000	EXERCISE	(13,750)	(13,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/02/2020	3,660.0000	12/02/2020	3,654.5000	EXERCISE	(275)	(275)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/02/2020	3,660.0000	12/02/2020	3,655.2500	EXERCISE	(713)	(713)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,667.0000	12/03/2020	3,664.7500	EXERCISE	(2,250)	(2,250)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,666.7500	12/03/2020	3,664.7500	EXERCISE	(800)	(800)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/04/2020	3,664.6000	EXERCISE	511,800	511,800				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/04/2020	3,673.2500	EXERCISE	822,148	822,148				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/04/2020	3,699.0000	EXERCISE	413,160	413,160				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/04/2020	3,699.2500	EXERCISE	413,435	413,435				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4000	12/04/2020	3,699.5000	EXERCISE	18,805	18,805				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/04/2020	3,699.5000	EXERCISE	18,803	18,803				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,692.2500	12/07/2020	3,697.9000	EXERCISE	15,255	15,255				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,692.2500	12/07/2020	3,698.2500	EXERCISE	6,000	6,000				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,692.0000	12/07/2020	3,698.2500	EXERCISE	6,875	6,875				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,692.0000	12/07/2020	3,703.2500	EXERCISE	1,688	1,688				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,687.2500	12/07/2020	3,703.2500	EXERCISE	1,600	1,600				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,683.0000	EXERCISE	251,685	251,685				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,690.8000	EXERCISE	1,120,418	1,120,418				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,701.2500	EXERCISE	1,038,950	1,038,950				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,701.5000	EXERCISE	661,588	661,588				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.4500	12/08/2020	3,702.0000	EXERCISE	586,753	586,753				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/08/2020	3,703.0000	12/08/2020	3,702.0000	EXERCISE	(1,900)	(1,900)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/08/2020	3,703.0000	12/08/2020	3,702.2500	EXERCISE	(450)	(450)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,323.4500	12/09/2020	3,702.0000	EXERCISE	492,115	492,115				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,668.5000	12/09/2020	3,702.0000	EXERCISE	73,700	73,700				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,668.7500	12/09/2020	3,702.0000	EXERCISE	46,550	46,550				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,668.7500	12/09/2020	3,706.0000	EXERCISE	22,350	22,350				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,668.2500	12/09/2020	3,706.0000	EXERCISE	20,763	20,763				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/09/2020	3,668.2500	12/09/2020	3,707.0000	EXERCISE	44,563	44,563				
	177		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,323.4500	12/10/2020	3,672.4000	EXERCISE	3,088,208	3,088,208				
	165		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,323.5500	12/10/2020	3,672.4000	EXERCISE	2,878,013	2,878,013				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,667.2500	12/10/2020	3,672.4000	EXERCISE	18,798	18,798				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,667.0000	12/10/2020	3,672.4000	EXERCISE	13,500	13,500				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,667.0000	12/10/2020	3,676.2500	EXERCISE	9,713	9,713				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/10/2020	3,666.7500	12/10/2020	3,676.2500	EXERCISE	6,650	6,650				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/11/2020	3,323.5500	12/11/2020	3,642.0000	EXERCISE	557,288	557,288				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/14/2020	3,373.2500	12/11/2020	3,642.0000	EXERCISE	241,875	241,875				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,642.0000	EXERCISE	121,410	121,410				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,642.2500	EXERCISE	81,015	81,015				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,657.0000	EXERCISE	99,680	99,680				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,657.2500	EXERCISE	541,595	541,595				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,657.5000	EXERCISE	185,445	185,445				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,657.7500	EXERCISE	157,053	157,053				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,658.0000	EXERCISE	1,000,300	1,000,300				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,658.2500	EXERCISE	143,025	143,025				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,658.5000	EXERCISE	14,315	14,315				
	180		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,662.5100	EXERCISE	2,612,790	2,612,790				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2000	12/11/2020	3,668.5000	EXERCISE	814,825	814,825				
	400		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.2500	12/11/2020	3,668.5000	EXERCISE	5,925,000	5,925,000				
	200		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/15/2020	3,372.1000	12/11/2020	3,668.5000	EXERCISE	2,964,000	2,964,000				
	345		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,395.0500	12/11/2020	3,668.5000	EXERCISE	4,717,013	4,717,013				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,395.0500	12/11/2020	3,672.2500	EXERCISE	97,020	97,020				
	148		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/14/2020	3,395.0500	12/14/2020	3,661.2000	EXERCISE	1,969,510	1,969,510				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/16/2020	3,404.5000	12/14/2020	3,661.2000	EXERCISE	192,525	192,525				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/17/2020	3,379.1500	12/14/2020	3,661.2000	EXERCISE	987,175	987,175				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,311.2500	12/14/2020	3,661.2000	EXERCISE	262,463	262,463				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,257.0000	12/14/2020	3,661.2000	EXERCISE	282,940	282,940				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,257.2500	12/14/2020	3,661.2000	EXERCISE	100,988	100,988				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,311.0000	12/14/2020	3,661.2000	EXERCISE	87,550	87,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	09/21/2020	3,310.7500	12/14/2020	3,661.2000	EXERCISE	17,523	17,523				
	124		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/05/2020	3,397.2500	12/14/2020	3,661.2000	EXERCISE	1,636,490	1,636,490				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/05/2020	3,366.7500	12/14/2020	3,661.2000	EXERCISE	44,168	44,168				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/05/2020	3,366.7500	12/14/2020	3,661.2000	EXERCISE	147,225	147,225				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,526.0000	12/14/2020	3,661.2000	EXERCISE	87,880	87,880				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/12/2020	3,525.7500	12/14/2020	3,661.2000	EXERCISE	6,773	6,773				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/13/2020	3,532.7500	12/14/2020	3,661.2000	EXERCISE	12,845	12,845				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,480.0000	12/14/2020	3,661.2000	EXERCISE	380,520	380,520				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/14/2020	3,479.7500	12/14/2020	3,661.2000	EXERCISE	190,523	190,523				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/15/2020	3,476.5000	12/14/2020	3,661.2000	EXERCISE	267,815	267,815				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/15/2020	3,477.5000	12/14/2020	3,661.2000	EXERCISE	238,810	238,810				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/19/2020	3,423.0000	12/14/2020	3,661.2000	EXERCISE	535,950	535,950				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/19/2020	3,422.7500	12/14/2020	3,661.2000	EXERCISE	321,908	321,908				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/19/2020	3,430.2500	12/14/2020	3,661.2000	EXERCISE	103,928	103,928				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,443.2500	12/14/2020	3,661.2000	EXERCISE	163,463	163,463				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,443.0000	12/14/2020	3,661.2000	EXERCISE	130,920	130,920				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,444.5000	12/14/2020	3,661.2000	EXERCISE	119,185	119,185				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,444.7500	12/14/2020	3,661.2000	EXERCISE	54,113	54,113				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,436.0000	12/14/2020	3,661.2000	EXERCISE	33,780	33,780				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,443.5000	12/14/2020	3,661.2000	EXERCISE	32,655	32,655				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,442.7500	12/14/2020	3,661.2000	EXERCISE	10,923	10,923				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/21/2020	3,443.7500	12/14/2020	3,661.2000	EXERCISE	10,873	10,873				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/22/2020	3,446.7500	12/14/2020	3,661.2000	EXERCISE	450,345	450,345				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/22/2020	3,411.7500	12/14/2020	3,661.2000	EXERCISE	49,890	49,890				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/22/2020	3,448.0000	12/14/2020	3,661.2000	EXERCISE	42,640	42,640				
	74		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,448.0000	12/14/2020	3,661.2000	EXERCISE	788,840	788,840				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/15/2020	3,448.5000	12/15/2020	3,646.5000	EXERCISE	257,400	257,400				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,451.2500	12/15/2020	3,646.5000	EXERCISE	244,063	244,063				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,451.0000	12/15/2020	3,646.5000	EXERCISE	127,075	127,075				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/23/2020	3,448.2500	12/15/2020	3,646.5000	EXERCISE	69,388	69,388				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.5000	12/15/2020	3,646.5000	EXERCISE	529,200	529,200				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,385.5000	12/15/2020	3,646.5000	EXERCISE	430,650	430,650				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.2500	12/15/2020	3,646.5000	EXERCISE	403,600	403,600				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.0000	12/15/2020	3,646.5000	EXERCISE	252,500	252,500				

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Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,394.7500	12/15/2020	3,646.5000	EXERCISE	125,875	125,875				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,385.2500	12/15/2020	3,646.5000	EXERCISE	104,500	104,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,393.7500	12/15/2020	3,646.5000	EXERCISE	50,550	50,550				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/26/2020	3,395.0000	12/15/2020	3,646.5000	EXERCISE	25,150	25,150				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,385.0000	12/15/2020	3,646.5000	EXERCISE	575,300	575,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/27/2020	3,394.5000	12/15/2020	3,646.5000	EXERCISE	88,200	88,200				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/30/2020	3,262.1100	12/15/2020	3,646.5000	EXERCISE	1,095,512	1,095,512				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	10/30/2020	3,271.2500	12/15/2020	3,646.5000	EXERCISE	675,450	675,450				
	118		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/03/2020	3,379.2500	12/15/2020	3,646.5000	EXERCISE	1,576,775	1,576,775				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,503.0000	12/15/2020	3,646.5000	EXERCISE	143,500	143,500				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,434.5000	12/15/2020	3,646.5000	EXERCISE	159,000	159,000				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,502.2500	12/15/2020	3,646.5000	EXERCISE	108,188	108,188				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,502.7500	12/15/2020	3,646.5000	EXERCISE	86,250	86,250				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,503.7500	12/15/2020	3,646.5000	EXERCISE	85,650	85,650				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,503.5000	12/15/2020	3,646.5000	EXERCISE	57,200	57,200				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,513.0000	12/15/2020	3,646.5000	EXERCISE	53,400	53,400				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,502.5000	12/15/2020	3,646.5000	EXERCISE	50,400	50,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/05/2020	3,503.2500	12/15/2020	3,646.5000	EXERCISE	42,975	42,975				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,496.7500	12/15/2020	3,646.5000	EXERCISE	531,613	531,613				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,502.7500	12/15/2020	3,646.5000	EXERCISE	438,438	438,438				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,504.0000	12/15/2020	3,646.5000	EXERCISE	242,250	242,250				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,503.5000	12/15/2020	3,646.5000	EXERCISE	121,550	121,550				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,498.2500	12/15/2020	3,646.5000	EXERCISE	81,538	81,538				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,504.2500	12/15/2020	3,646.5000	EXERCISE	49,788	49,788				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/06/2020	3,502.5000	12/15/2020	3,646.5000	EXERCISE	14,400	14,400				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,546.5000	12/15/2020	3,646.5000	EXERCISE	85,000	85,000				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,546.2500	12/15/2020	3,646.5000	EXERCISE	60,150	60,150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,546.2500	12/15/2020	3,646.5000	EXERCISE	15,038	15,038				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,545.7500	12/15/2020	3,646.5000	EXERCISE	50,375	50,375				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,546.7500	12/15/2020	3,646.5000	EXERCISE	44,888	44,888				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,545.5000	12/15/2020	3,646.5000	EXERCISE	40,400	40,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,546.0000	12/15/2020	3,646.5000	EXERCISE	30,150	30,150				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,545.2500	12/15/2020	3,646.5000	EXERCISE	25,313	25,313				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,545.0000	12/15/2020	3,646.5000	EXERCISE	15,225	15,225				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,547.2500	12/15/2020	3,646.5000	EXERCISE	9,925	9,925				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,615.7500	12/15/2020	3,646.5000	EXERCISE	3,075	3,075				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/09/2020	3,547.0000	12/15/2020	3,646.5000	EXERCISE	4,975	4,975				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/11/2020	3,556.5000	12/15/2020	3,646.5000	EXERCISE	36,000	36,000				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/16/2020	3,627.2500	12/15/2020	3,646.5000	EXERCISE	38,500	38,500				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,604.5000	12/15/2020	3,646.5000	EXERCISE	75,600	75,600				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,605.5000	12/15/2020	3,646.5000	EXERCISE	43,050	43,050				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,563.5000	12/15/2020	3,646.5000	EXERCISE	83,000	83,000				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,563.7500	12/15/2020	3,646.5000	EXERCISE	37,238	37,238				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,563.2500	12/15/2020	3,646.5000	EXERCISE	24,975	24,975				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,604.2500	12/15/2020	3,646.5000	EXERCISE	8,450	8,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,604.7500	12/15/2020	3,646.5000	EXERCISE	6,263	6,263				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/18/2020	3,563.0000	12/15/2020	3,646.5000	EXERCISE	4,175	4,175				
	103		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/19/2020	3,581.0000	12/15/2020	3,646.5000	EXERCISE	337,325	337,325				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/19/2020	3,581.0000	12/15/2020	3,688.5000	EXERCISE	134,375	134,375				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/23/2020	3,567.0000	12/15/2020	3,688.5000	EXERCISE	30,375	30,375				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/24/2020	3,632.7500	12/15/2020	3,688.5000	EXERCISE	61,325	61,325				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/24/2020	3,632.7500	12/15/2020	3,689.0000	EXERCISE	39,375	39,375				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/24/2020	3,632.5000	12/15/2020	3,689.0000	EXERCISE	50,850	50,850				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.0000	12/15/2020	3,689.0000	EXERCISE	74,400	74,400				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.0000	12/15/2020	3,694.5000	EXERCISE	74,250	74,250				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.0000	12/15/2020	3,694.7500	EXERCISE	54,200	54,200				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/16/2020	3,627.0000	12/16/2020	3,693.5000	EXERCISE	136,325	136,325				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.5000	12/16/2020	3,693.5000	EXERCISE	66,000	66,000				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.7500	12/16/2020	3,693.5000	EXERCISE	9,863	9,863				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,627.7500	12/16/2020	3,694.5000	EXERCISE	3,338	3,338				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	11/30/2020	3,628.0000	12/16/2020	3,694.5000	EXERCISE	9,975	9,975				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,667.5000	12/16/2020	3,694.5000	EXERCISE	75,600	75,600				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,667.2500	12/16/2020	3,694.5000	EXERCISE	8,175	8,175				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/03/2020	3,667.2500	12/16/2020	3,694.5000	EXERCISE	57,225	57,225				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/07/2020	3,692.2500	12/16/2020	3,694.5000	EXERCISE	6,638	6,638				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,713.5000	12/17/2020	3,694.0000	EXERCISE	(21,450)	(21,450)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/04/2020	3,656.6000	12/18/2020	3,687.0000	EXERCISE	27,360	27,360				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/04/2020	3,656.6000	12/18/2020	3,687.2500	EXERCISE	18,390	18,390				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/07/2020	3,689.8000	12/18/2020	3,687.2500	EXERCISE	(6,885)	(6,885)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/08/2020	3,682.7500	12/18/2020	3,687.2500	EXERCISE	6,975	6,975				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/08/2020	3,682.7500	12/18/2020	3,687.7500	EXERCISE	5,500	5,500				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/08/2020	3,682.7500	12/18/2020	3,702.2500	EXERCISE	7,800	7,800				
	98		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/09/2020	3,693.9000	12/18/2020	3,702.2500	EXERCISE	40,915	40,915				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,702.2500	EXERCISE	64,600	64,600				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,702.5000	EXERCISE	139,613	139,613				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,702.7500	EXERCISE	55,825	55,825				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,704.0000	EXERCISE	23,850	23,850				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,704.2500	EXERCISE	14,000	14,000				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,704.5000	EXERCISE	28,175	28,175				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,704.7500	EXERCISE	18,225	18,225				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,705.0000	EXERCISE	16,300	16,300				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,707.7500	EXERCISE	23,925	23,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,708.2500	EXERCISE	2,200	2,200				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,708.5000	EXERCISE	84,075	84,075				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/18/2020	3,709.0000	EXERCISE	58,175	58,175				
	192		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/16/2020	3,664.2500	12/21/2020	3,694.5000	EXERCISE	290,400	290,400				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/21/2020	3,683.2500	12/21/2020	3,694.5000	EXERCISE	16,313	16,313				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/21/2020	3,683.5000	12/21/2020	3,694.5000	EXERCISE	7,150	7,150				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/21/2020	3,683.5000	12/21/2020	3,699.0000	EXERCISE	9,300	9,300				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/21/2020	3,683.7500	12/21/2020	3,699.0000	EXERCISE	10,675	10,675				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/18/2020	BAML -	12/21/2020	3,726.2500	12/21/2020	3,699.0000	EXERCISE	(54,500)	(54,500)				
	92		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,726.2500	12/21/2020	3,681.0000	EXERCISE	(208,150)	(208,150)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,726.2500	12/21/2020	3,681.2500	EXERCISE	(40,500)	(40,500)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,726.2500	12/21/2020	3,689.7500	EXERCISE	(74,825)	(74,825)				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,726.2500	12/21/2020	3,690.0000	EXERCISE	(87,000)	(87,000)				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,726.2500	12/21/2020	3,690.2500	EXERCISE	(77,400)	(77,400)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,726.2500	12/21/2020	3,690.5000	EXERCISE	(12,513)	(12,513)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/21/2020	3,726.2500	12/21/2020	3,708.0000	EXERCISE	(10,038)	(10,038)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/23/2020	3,669.5000	EXERCISE	2,363	2,363				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/10/2020	3,664.2500	12/23/2020	3,672.2500	EXERCISE	800	800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.8500	12/23/2020	3,672.2500	EXERCISE	570	570				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.8500	12/23/2020	3,681.5000	EXERCISE	10,325	10,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/24/2020	3,660.8500	12/24/2020	3,695.2500	EXERCISE	1,720	1,720				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/24/2020	3,692.0000	12/24/2020	3,695.2500	EXERCISE	3,900	3,900				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/24/2020	3,682.7500	12/24/2020	3,695.2500	EXERCISE	13,125	13,125				
	115		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.8500	12/28/2020	3,725.5000	EXERCISE	371,738	371,738				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.8500	12/28/2020	3,725.7500	EXERCISE	100,595	100,595				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.8500	12/28/2020	3,726.0000	EXERCISE	81,438	81,438				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.8500	12/28/2020	3,726.2500	EXERCISE	19,620	19,620				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/11/2020	3,660.8500	12/28/2020	3,728.5000	EXERCISE	16,913	16,913				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/28/2020	3,689.2500	12/28/2020	3,728.5000	EXERCISE	21,588	21,588				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,660.8500	12/29/2020	3,717.2500	EXERCISE	73,320	73,320				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,720.2500	12/29/2020	3,717.2500	EXERCISE	(8,100)	(8,100)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,720.2500	12/29/2020	3,739.7500	EXERCISE	7,800	7,800				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,720.0000	12/29/2020	3,739.7500	EXERCISE	15,800	15,800				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,725.2500	12/30/2020	3,717.7500	EXERCISE	(2,625)	(2,625)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used For Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,725.2500	12/30/2020	3,719.2500	EXERCISE	(3,300)	(3,300)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,725.2500	12/30/2020	3,722.5000	EXERCISE	(2,200)	(2,200)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,724.5000	12/30/2020	3,722.5000	EXERCISE	(800)	(800)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	12/31/2020	3,728.0000	EXERCISE	(11,980)	(11,980)				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	12/31/2020	3,737.7500	EXERCISE	(28,605)	(28,605)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	12/31/2020	3,738.0000	EXERCISE	(12,458)	(12,458)				
1539999999 - Long Futures - Hedging Other														31,197,814	31,197,814			XXX	XXX
Long Futures - Replication																			
Long Futures - Income Generation																			
Long Futures - Other																			
1579999999 - Long Futures - Subtotal - Long Futures														31,197,814	31,197,814			XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																			
Short Futures - Hedging Other																			
Short Futures - Replication																			
Short Futures - Income Generation																			
Short Futures - Other																			
SSAP No. 108 Adjustments - Offset to VM-21																			
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																			
1709999999 - Subtotal - Hedging Other														31,197,814	31,197,814			XXX	XXX
1759999999 Totals														31,197,814	31,197,814			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 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	331,467,902	(174,571,278)	331,467,902	1,184,761,265	(847,184,583)	1,184,761,265	52,789,000	52,789,000
Over-The-Counter											
NAIC 1 Designation											
BAML - FLOOR-	Y			7,670,310		7,670,310	7,670,310		7,670,310		
BOA - FX-	Y				(1,031,613)	(1,031,613)		(1,031,613)	(1,031,613)		
GS - FX-	Y				(28,104)	(28,104)		(28,104)	(28,104)		
MS - FX-	Y			2,315		2,315	2,315		2,315		
UBS - FX-	Y				(693,954)	(693,954)		(693,954)	(693,954)		
BAML - OPTION-	Y	Y	9,740,000	23,192,378		13,452,378	73,857,853		64,117,853		
BARCLAYS - OPTION-	Y	Y	26,081,000	8,542,638		(17,538,362)	29,302,970		3,221,970		
BNP PARIBAS - OPTION-	Y	Y	25,821,000	10,976,497		(14,844,503)	27,440,615		1,619,615		
CITI - OPTION-	Y	Y	41,144,051	18,630,462	(76,714)	(22,590,304)	43,519,571	(97,140)	2,278,380		
CS - OPTION-	Y	Y	2,630,000	1,016,699		(1,613,301)	3,057,462		427,462		
GS - OPTION-	Y	Y	17,110,000	9,752,360		(7,357,640)	18,347,324		1,237,324		
JPM - OPTION-	Y	Y	17,180,000	5,870,806		(11,309,194)	17,436,223		256,223		
ML - OPTION-	Y	Y	3,030,000	1,451,478		(1,578,522)	3,061,555		31,555		
MS - OPTION-	Y	Y	34,432,000	14,618,895		(19,813,105)	35,391,803		959,803		
SG - OPTION-	Y	Y	8,338,000	4,764,249		(3,573,751)	8,816,991		478,991		
UBS - OPTION-	Y	Y	34,970,000	3,858,512		(31,111,488)	36,247,050		1,277,050		
WELLS FARGO - OPTION-	Y	Y	72,074,000	17,672,899		(54,401,101)	74,018,939		1,944,939		
0299999999 - Total NAIC 1 Designation			292,550,051	128,020,499	(1,830,385)	(166,359,936)	378,170,981	(1,850,810)	83,770,119		
NAIC 2 Designation											
NAIC 3 Designation											
NAIC 4 Designation											
NAIC 5 Designation											
NAIC 6 Designation											
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)											
0999999999 Gross Totals			292,550,051	459,488,401	(176,401,662)	165,107,965	1,562,932,246	(849,035,394)	1,268,531,384	52,789,000	52,789,000
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				459,488,401	(176,401,662)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by 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)
Collateral Pledged by Reporting Entity								
BAML - CC -	CASH	000000-00-0	CASH					V
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)
Collateral Pledged to Reporting Entity								
BAML - OPTION -	CASH	000000-00-0	CASH	9,740,000	9,740,000	XXX		V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	26,081,000	26,081,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	25,821,000	25,821,000	XXX		V
CITI - OPTION -	CASH	000000-00-0	CASH	41,144,051	41,144,051	XXX		V
CS - OPTION -	CASH	000000-00-0	CASH	2,630,000	2,630,000	XXX		V
GS - OPTION -	CASH	000000-00-0	CASH	17,110,000	17,110,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	17,180,000	17,180,000	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	3,030,000	3,030,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	34,432,000	34,432,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	8,338,000	8,338,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	34,970,000	34,970,000	XXX		V
WELLS FARGO - OPTION -	CASH	000000-00-0	CASH	72,074,000	72,074,000	XXX		V
0299999999 Total				292,550,051	292,550,051	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

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 asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - U.S. Governments - Issuer Obligations						
912810-RX-8	T 3.0 5/15/2047		1.A	1,800,659	1,425,297	05/15/2047
0199999 - Bonds - U.S. Governments - Issuer Obligations				1,800,659	1,425,297	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities						
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments				1,800,659	1,425,297	XXX
Bonds - All Other Governments - Issuer Obligations						
Bonds - All Other Governments - Residential Mortgage-Backed Securities						
Bonds - All Other Governments - Commercial Mortgage-Backed Securities						
Bonds - All Other Governments - Other Loan-Backed and Structured Securities						
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						
04048R-AA-4	AZ UNIV-VAR-RF-A		1.D FE	2,900,000	2,900,000	07/01/2034
047870-SP-6	ATLANTA GA WTR & WSTWTR REVENUE		1.D FE	1,038,640	1,000,000	11/01/2043
13032U-XW-3	CA NPLH PIT		1.D FE	2,059,340	2,000,000	06/01/2035
13033F-3T-5	CALIFORNIA ST HLTH FACS FING AUTH		1.A FE	5,000,000	5,000,000	11/15/2045
190335-LJ-6	COAST CA CMNTY CLG DIST		1.B FE	3,098,310	3,000,000	08/01/2035
196632-BH-5	CSPUTL 11/1/2036		1.C FE	5,000,000	5,000,000	11/01/2036
235036-6Z-8	TX DFW 2020C		1.E FE	1,048,970	1,025,478	11/01/2040
27627T-BV-3	ESTRN CA MUNI WTR DIST WTR & W		1.B FE	13,000,000	13,000,000	07/01/2046
353187-EV-5	OH NATIONWIDE CHILDRENS HOSPITAL		1.C FE	2,061,980	2,000,000	11/01/2050
54438C-YT-3	CA LACCD GO 2020		1.B FE	1,045,870	1,000,000	08/01/2039
59266T-MV-0	METRO WATER DIST SO CAL DFRN		1.B FE	14,400,000	14,400,000	07/01/2047
64966J-E7-7	NEW YORK NY		1.D FE	14,400,000	14,400,000	04/01/2042
64972F-K6-2	NY NYC WATER WFRN		1.B FE	9,755,000	9,755,000	06/15/2041
64989K-GQ-3	NY POWER AUTHORITY 2007C		1.C FE	2,694,400	2,646,423	11/15/2037
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS		1.B FE	2,107,860	2,000,000	02/01/2048
BGH53H-9Q-8	TALISKER		1.D PL	262,129,655	255,911,017	12/01/2057
BGH5ED-WX-4	KJ FDG SEC TL		1.E PL	223,455,578	192,000,000	12/01/2049
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations				565,195,602	527,037,917	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						
35563C-AS-7	FMMHR 2015-R1 A3		1.B	1,073,926	1,091,694	11/25/2052
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities				1,073,926	1,091,694	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				566,269,529	528,129,611	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
00131L-AK-1	AIA GROUP LTD		1.G FE	1,048,380	998,765	09/16/2040
00909D-AA-1	ACACN 2020-2 A		1.G FE	1,068,500	1,000,000	04/01/2029
018820-AA-8	ALLIANZ SE		2.A FE	2,037,500	2,000,293	12/31/2070
025816-BJ-7	AMERICAN EXPRESS COMPANY		2.C FE	12,654,375	12,750,000	12/31/2049
052528-AM-8	AUST & NZ BANKING GROUP		2.A FE	1,020,171	1,001,534	11/25/2035
05523R-AE-7	BAE SYSTEMS PLC		2.B FE	1,043,420	985,690	09/15/2050
05526D-BT-1	BAT CAPITAL CORP		2.B FE	3,129,120	3,019,407	09/25/2040
11271L-AF-9	BROOKFIELD FINANCE INC		1.G FE	2,135,919	1,986,322	03/30/2051
14066A-AB-5	GMACN 2006-RILY A2		1.G	9,369,267	9,890,684	07/10/2051
161175-BV-5	CHARTER COMM OPT LLC/CAP		2.C FE	2,076,920	2,015,815	04/01/2051
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP		1.F FE	10,560,000	11,000,000	12/31/2049
34354P-AF-2	FLOWSERVE CORPORATION		2.C FE	2,134,877	1,994,580	10/01/2030
346845-AC-4	FORT BENNING FAMILY COMMUNITIES LL		1.E FE	785,350	895,106	01/15/2036
36321P-AC-4	GALAXY PIPELINE ASSETS		1.C FE	6,330,716	6,000,000	09/30/2040
46625H-HA-1	JPM CHASE SERIES 1 DRD PREF		2.B FE	1,461,997	1,465,000	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO		2.B FE	6,976,970	7,000,000	12/01/2049
55336V-BH-2	MPLX LP		2.B FE	1,900,323	1,900,000	09/09/2022
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP		2.A FE	1,126,991	1,096,707	03/01/2050
58551T-AA-5	MELLON CAPITAL IV		2.A FE	3,970,000	4,000,000	06/29/2049
59156R-BP-2	METLIFE INC		2.B FE	1,255,690	1,262,000	12/31/2049
67079B-AE-0	NUTRITION & BIOSCIENCES INC		2.B FE	1,074,600	999,940	11/15/2040
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC		1.G FE	1,079,348	993,900	10/15/2050
70213B-AC-5	PARTNERRE FINANCE B LLC		2.B FE	1,047,653	1,000,000	10/01/2050
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC		2.B FE	35,472,000	36,927,130	05/15/2055
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		1.D FE	1,133,930	1,073,861	04/06/2050
853254-BK-5	STANDARD CHARTERED PLC		2.B FE	29,852,515	26,500,000	03/15/2033
87264A-BK-0	T-MOBILE USA INC		2.C FE	6,220,320	5,914,061	02/15/2041
915271-AA-8	UNIVEST CORPORATION OF PENNSYLVAN		2.B FE	4,979,395	5,000,000	03/30/2025
92838@-AA-1	VISTA RIDGE LLC		1.F PL	1,989,030	2,000,000	10/14/2049
969268-DN-8	CA WILLIAM S HART UHSD 2020		1.C FE	1,020,420	1,000,000	08/01/2037
97263C-AA-9	WILTON RE LTD		2.C FE	7,266,630	7,000,000	12/31/2070
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		1.E FE	13,220,812	13,269,227	02/28/2024
BGH37V-3J-0	QPSPCF LP (QUANTUM PARTNERS)		1.G PL	33,817,730	33,750,000	01/23/2021
BGH6JX-6H-7	EXTELL - DEER VALLEY RESORTS LEASE		1.D IF	1,409,850	1,300,000	10/01/2055
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE		1.D IF	759,150	700,000	10/01/2055
BGH6VP-TN-2	TFI INTERNATIONAL INC		2.C Z	1,999,776	2,000,000	01/05/2033
BGH6WC-F8-8	LMH FEE II		2.B PL	2,081,400	2,000,000	06/21/2048
BGH6XY-K4-2	NATIONAL BASKETBALL ASSOCIATION		1.G FE	2,003,821	2,000,000	12/16/2024
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		1.D FE	666,184	666,184	06/10/2042
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				219,181,049	216,356,209	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
007036-QT-6	ARMT 2005-8 7A2		1.D FM	670,520	599,796	11/25/2035
02660T-EK-5	AHM 2005-2 1A1		1.D FM	9,013,060	8,599,467	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		1.D FM	2,195,356	2,105,386	11/25/2045
040104-PB-1	ARSI 2005-W3 A2D		1.D FM	1,123,555	1,125,820	11/25/2035
04541G-MN-9	ABSHE 2004-HE8 M1		1.D FM	984,093	834,910	12/25/2034
12559Q-AD-4	CITM 2007-1 2A3		1.D FM	5,142,867	4,588,461	10/25/2037
126673-QR-6	CWHEL 2004-S 1A		1.D FM	2,731,417	2,776,956	02/15/2030
126685-AD-8	CWHEL 2005-C 2A		1.D FM	407,531	413,675	07/15/2035
126685-AF-3	CWHEL 2005-D 2A		1.D FM	1,216,211	1,237,885	11/15/2035
32027N-YQ-8	FFML 2006-FF1 2A4		1.D FM	362,598	317,706	01/25/2036

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 asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
36249B-AD-2	GSAA 2007-7 A4		1.D FM	281,819	258,828	07/25/2037
437084-UP-9	HEAT 2006-3 2A4		1.D FM	193,207	176,659	07/25/2036
45669W-AC-0	INDX 2007-FLX5 2A1		1.D FM	8,575,475	8,315,273	08/25/2037
525221-EM-5	LXS 2005-7N 1A1A		1.D FM	3,572,963	3,410,999	12/25/2035
70069F-HV-2	PPSI 2005-WHQ2 M2		1.D FM	1,946,743	1,839,703	05/25/2035
86359U-AE-9	SASC 2006-OPT1 A5		1.D FM	2,285,239	2,066,876	04/25/2036
92925G-AA-1	WAMU 2006-AR16 1A1		1.D FM	852,055	708,932	12/25/2036
92976Y-AA-0	WASI 2007-HE1 A		1.D FM	2,638,117	2,547,943	07/25/2037
9497EB-AB-5	WFHET 2006-3 A2		1.D FM	5,825	6,159	01/25/2037
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				44,198,651	41,931,434	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05972F-AC-3	BANC 2018-CR3 AS		1.A FE	1,440,378	1,444,222	01/15/2033
05972F-AE-9	BANC 2018-CR3 B		1.D FE	1,969,775	2,000,000	01/15/2033
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				3,410,153	3,444,222	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
000823-AA-2	ABPCI 2017-1A A1		1.A FE	13,131,466	13,132,758	07/20/2029
000823-AC-8	ABPCI 2017-1A A2		1.C FE	7,473,022	7,500,000	07/20/2029
000823-AE-4	ABPCI 2017-1A B		1.F FE	2,770,909	3,000,000	07/20/2029
00085C-AA-9	ABPCI 2019-5A A1		1.A FE	1,981,687	2,000,000	04/20/2031
00086G-AA-9	ABPCI 2019-6A A1		1.A FE	46,404,648	46,750,000	08/09/2030
00452P-AG-2	ACIS 2015-6A B1		1.C FE	9,976,730	10,000,339	05/01/2027
00452P-AN-7	ACIS 2015-6A C		1.F FE	4,485,195	4,500,183	05/01/2027
00900L-AJ-3	AIMCO 2015-AA CR		1.D FE	8,568,545	9,000,000	01/15/2028
03331J-AG-7	ANCHC 2018-10A A2		1.A FE	4,982,131	5,000,000	10/15/2031
03789X-AD-0	DIN 2019-1A A2I		2.B FE	197,264	185,616	06/07/2049
03880G-AE-3	ARCLO 2017-FL3 C		1.G FE	10,785,334	11,000,000	12/15/2027
03880G-AG-8	ARCLO 2017-FL3 D		2.C FE	5,973,902	6,300,000	12/15/2027
04941V-AE-5	ATCLO 2018-9A B		1.C FE	9,713,100	10,000,000	04/20/2028
04942J-AG-6	ATCLO 2018-10A C		1.F FE	282,970	257,727	01/15/2031
05363L-AW-3	AVERY 2015-6A BR		1.B FE	5,970,451	6,000,000	08/05/2027
05363X-AP-2	AVERY 2014-5A BR		1.A FE	1,740,895	1,750,046	07/17/2026
05363X-AQ-0	AVERY 2014-5A CR		1.B FE	9,275,226	9,450,000	07/17/2026
05492E-AG-8	BDS 2019-FL3 C		1.G FE	1,963,247	1,985,260	12/15/2035
05492Q-AG-1	BDS 2020-FL5 C		1.G FE	2,339,211	2,313,694	02/16/2037
05585J-AC-4	BSPRT 2018-FL3 AS		1.A FE	26,467,497	26,775,000	03/15/2028
05585J-AE-0	BSPRT 2018-FL3 B		1.D FE	11,968,630	12,375,000	03/15/2028
05585J-AG-5	BSPRT 2018-FL3 C		1.G FE	1,904,597	2,008,123	03/15/2028
05586A-AE-8	BSPRT 2018-FL4 B		1.D FE	13,171,916	13,650,000	09/15/2035
05586A-AG-3	BSPRT 2018-FL4 C		1.G FE	10,421,915	11,000,000	09/17/2035
05587T-AG-1	BSPRT 2019-FL5 C		1.G FE	5,880,599	6,000,000	05/09/2029
05607K-AG-6	BXMT 2017-FL1 C		1.G FE	7,467,914	7,500,000	06/14/2035
06761M-AA-5	BMM 2018-1A A1		1.A FE	13,918,395	13,974,540	01/15/2031
12518X-AL-1	CECLO 2013-19A C		2.B FE	1,444,451	1,301,959	10/29/2025
12547U-AN-8	CIFC 2015-5A A2R		1.B FE	12,794,313	13,000,000	10/25/2027
12550M-AL-4	CIFC 2015-3A BR		1.C FE	3,877,054	4,000,000	04/19/2029
12550T-AQ-8	CIFC 2015-4A A2R		1.C FE	4,982,704	5,000,000	10/20/2027
12551P-AE-2	CIFC 2012-2RA B		1.F FE	1,931,043	2,000,000	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2		1.C FE	10,728,816	11,000,000	04/24/2031
12807C-AA-1	CAI 2020-1A A		1.F FE	991,194	978,536	09/25/2045
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	35,507,161	35,727,038	10/20/2031
14310Q-AC-2	CGFM 2015-1A A12R		1.A FE	2,973,793	3,000,000	10/20/2031
14316C-AJ-2	CGMS 2014-4RA B		1.F FE	333,051	303,973	07/15/2030
14855J-AB-1	CLAST 2016-1 A		1.G FE	41,815,668	43,987,634	08/15/2041
14855J-AC-9	CLAST 2016-1 B		2.C FE	6,473,423	8,018,884	08/15/2041
14855L-AB-6	CLAST 2017-1 A		2.B FE	24,437,068	26,096,503	07/15/2042
14889H-AG-4	CRMN 2014-2A C		2.B FE	5,329,237	4,892,820	10/18/2026
15137K-AG-4	CECLO 2015-24A A2R		1.D FE	2,470,697	2,500,000	10/15/2026
15672V-AA-4	CERB 2018-4RA A1TR		1.A FE	67,253,598	67,980,226	10/15/2030
15673Q-AA-4	CERB 2018-2A A		1.A FE	15,359,839	15,414,003	04/15/2028
19736R-AE-1	CECLO 2018-27A A2A		1.C FE	5,415,592	5,500,000	10/25/2028
22845T-AU-3	CRNPT 2015-3A A2R		1.A FE	892,040	895,812	12/31/2027
24823D-AU-0	DEN11 2015-1A A2RR		1.C FE	985,966	1,000,000	10/20/2028
25256L-AC-5	DIMND 2018-1A B		1.C FE	7,929,694	7,976,225	07/22/2030
25256L-AJ-0	DIMND 2018-1A A2		1.A FE	1,494,229	1,500,000	07/22/2030
25257A-AA-2	DIMND 2019-1A A1		1.A FE	37,934,613	38,000,000	04/25/2029
25257A-AC-8	DIMND 2019-1A A2		1.A FE	15,938,954	16,000,000	04/25/2029
25257A-AE-4	DIMND 2019-1A B		1.C FE	5,977,912	6,000,000	04/25/2029
26224H-AC-1	DRUGC 2017-1A A1		2.B FE	1,245,367	1,245,657	04/15/2027
27830T-AC-9	EATON 2014-1RA A2		1.A FE	12,386,260	12,430,000	07/15/2030
30069L-AG-3	XAN 2019-RS07 C		1.G FE	10,628,477	11,000,000	04/15/2036
30605Y-AB-7	FLCON 2017-1 A		1.G FE	25,444,358	26,571,870	01/15/2042
30605Y-AD-3	FLCON 2017-1 B		2.C FE	7,616,674	9,383,918	02/15/2042
32010A-AC-2	NSCDN 2014-1A BR		1.A FE	3,442,573	3,500,000	01/25/2027
32010A-AE-8	NSCDN 2014-1A CR		1.D FE	7,788,866	7,925,000	01/25/2027
33842G-AS-7	FLAGS 2014-8A BRR		1.C FE	10,431,480	10,322,267	01/16/2026
33842G-AG-2	FLAGS 2013-7A CR		1.A FE	5,738,547	5,750,000	01/20/2026
34960J-AU-9	FCO 2015-6A A2R		1.A FE	3,728,840	3,750,000	07/10/2030
34961J-AC-8	FCO 2017-9A A1T		1.A FE	18,926,892	19,175,995	11/15/2029
34961J-AG-9	FCO 2017-9A B		1.C FE	27,981,639	28,101,029	11/15/2029
34961J-AJ-3	FCO 2017-9A C		1.G FE	25,182,079	26,531,270	11/15/2029
34961W-AC-9	FCO 2018-11A A1T		1.A FE	29,256,631	29,600,000	04/15/2031
34961W-AJ-4	FCO 2018-11A BT		1.C FE	41,066,827	42,000,000	04/15/2031
36255C-AC-3	GPMT 2018-FL1 AS		1.A FE	2,968,818	3,000,000	12/19/2035
36255C-AE-9	GPMT 2018-FL1 B		1.D FE	12,421,875	12,500,000	12/19/2035
36255C-AG-4	GPMT 2018-FL1 C		1.G FE	10,561,121	11,000,000	12/19/2035
36259B-AC-1	GPMT 2019-FL2 AS		1.A FE	1,981,849	1,804,916	02/22/2036
36259B-AE-7	GPMT 2019-FL2 B		1.D FE	1,482,809	1,477,150	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C		1.G FE	974,818	980,658	02/22/2036
36320U-AC-4	GALXY 2018-27A A		1.A FE	25,734,082	25,875,000	05/16/2031
36656A-AJ-7	GRBSL 2018-1A B		1.C FE	12,343,413	12,500,000	07/17/2028
37476W-AA-4	GIBSL SN 2019-1		2.C PL	2,521,105	2,510,534	04/17/2056
38172X-AJ-8	GOCAP 2013-16A A2R		1.A FE	5,477,940	5,500,000	07/25/2029
38172X-AL-3	GOCAP 2013-16A BR		1.C FE	12,703,914	12,750,000	07/25/2029
38172X-AN-9	GOCAP 2013-16A CR		1.F FE	8,624,892	8,774,196	07/25/2029
38174T-AC-0	GOCAP 2016-33A AR		1.F FE	174,672,254	176,500,000	11/21/2028
38175B-AA-2	GOCAP 2018-36A A		1.A FE	70,826,290	71,635,758	02/05/2031
38175B-AC-8	GOCAP 2018-36A B		1.C FE	4,386,489	4,500,000	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	7,270,714	7,800,000	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR		1.A FE	124,065,438	124,692,566	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	10,768,094	10,900,000	05/05/2030
38176L-AC-5	GCBSL 2018-39A A2		1.A FE	1,646,819	1,650,000	10/20/2028
38176L-AE-1	GCBSL 2018-39A B		1.C FE	9,564,649	9,750,000	10/20/2028
445579-AC-9	HUNTC 2018-FL2 AS		1.A FE	1,327,353	1,350,000	08/15/2028
445579-AE-5	HUNTC 2018-FL2 B		1.D FE	1,945,232	2,000,000	08/15/2028
445579-AG-0	HUNTC 2018-FL2 C		1.G FE	1,627,754	1,675,000	08/15/2028
445579-AJ-4	HUNTC 2018-FL2 D		2.C FE	970,377	1,000,000	08/15/2028
445608-AJ-1	HUNTC 2017-FL1 D		2.C FE	6,254,977	6,508,215	08/15/2034
46603B-AQ-2	IVYH 9A BR		1.C FE	1,962,377	2,000,000	01/18/2030
46603B-AS-8	IVYH 9A CR		2.A FE	3,759,645	3,950,000	01/18/2030

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 asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
46651N-AA-2	JOLAR 2019-1 A		2.A FE	847,137	834,801	04/15/2044
468367-AN-7	JAXM 2015-1A CR		1.D FE	2,031,393	2,100,000	04/15/2027
470473-AJ-8	JTWN 2014-5A CR		1.F FE	6,176,049	6,241,170	01/17/2027
47047M-AN-7	JTWN 2013-2A A2R		1.C FE	6,793,048	7,000,000	04/22/2030
47047M-AQ-0	JTWN 2013-2A BR		1.F FE	6,638,624	7,000,000	04/22/2030
47048B-AP-5	JTWN 2015-7A BR		1.E FE	4,826,318	5,000,000	07/25/2027
48250R-BN-5	KKR 12 BR2		1.C FE	1,969,516	2,000,000	10/15/2030
48250V-AY-3	KKR 13 CR		1.E FE	10,243,590	10,750,000	01/16/2028
48252K-AC-3	KKR 21 B		1.C FE	17,406,628	18,000,000	04/15/2031
482739-AH-2	KVK 2013-1A CR		1.F FE	9,933,826	10,215,000	01/15/2028
48273L-AC-6	KVK 2018-1A B		1.B FE	8,447,456	8,500,000	05/20/2029
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	13,348,185	11,623,954	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C		1.G FE	7,218,745	7,500,220	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B		1.D FE	7,839,838	8,046,018	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		1.G FE	9,363,564	9,719,937	05/15/2028
53947D-AE-6	LNCR 2019-CRE3 B		1.D FE	1,253,554	1,274,934	04/15/2034
53947D-AG-1	LNCR 2019-CRE3 C		1.G FE	4,537,534	4,795,752	04/15/2034
55316L-AC-0	MMCLO 2019-2A A2		1.C FE	11,325,885	11,032,713	04/15/2029
56576Q-AQ-1	MCLO 2013-5A A2R		1.D FE	2,120,809	2,136,811	11/21/2027
56577A-AN-2	MCLO 2014-7A BR		1.F FE	20,799,801	21,000,000	10/28/2025
56578Q-AC-7	MACRE 2018-FL1 AS		1.A FE	7,393,468	7,500,000	06/15/2028
56578Q-AE-3	MACRE 2018-FL1 B		1.D FE	8,651,077	9,000,000	06/15/2028
56578Q-AG-8	MACRE 2018-FL1 C		1.G FE	7,385,685	7,608,889	06/15/2028
56578Q-AJ-2	MACRE 2018-FL1 D		2.C FE	5,207,483	5,500,000	06/15/2028
59801Q-AN-9	MIDO 2015-4A CR		1.F FE	12,850,786	13,000,000	04/15/2027
59801T-AN-3	MIDO 2016-5A B1R		1.B FE	5,448,411	5,543,548	07/19/2028
59802Q-AT-5	MIDO 2012-1A A2RR		1.C FE	989,639	995,492	01/15/2024
60909G-AG-5	MNCLO 2018-1A C		1.E FE	16,397,308	17,000,000	01/25/2028
610332-AW-8	MCBSL 2015-1A BR		1.A FE	8,490,596	8,500,000	05/22/2027
610333-AW-6	MOCAP 2014-1A CR		1.B FE	6,922,153	6,950,000	10/22/2026
610333-AY-2	MOCAP 2014-1A DR		2.B FE	8,728,457	9,000,200	10/22/2026
62405C-AE-4	MHAWK 2014-3A C		1.B FE	10,463,484	10,397,664	04/18/2025
62405T-AW-7	MHAWK 2013-2A CR		1.E FE	8,084,330	8,125,000	07/20/2024
62481W-AC-1	MP8 2015-2A BR		1.A FE	8,799,730	9,000,000	10/28/2027
62481W-AE-7	MP8 2015-2A CR		1.D FE	7,758,390	8,000,000	10/28/2027
62952H-AQ-3	NXTC 2015-1A BR		1.A FE	999,931	1,000,000	04/21/2027
64130T-AU-9	NEUB 2015-20A CR		1.D FE	4,840,956	5,000,000	01/15/2028
64131E-AG-2	NEUB 2016-23A BR		1.C FE	23,784,687	23,900,000	10/17/2027
65251P-AY-9	NSLP 2014-1A AR		1.A FE	72,937,292	73,462,587	04/25/2031
65251P-BA-0	NSLP 2014-1A BR		1.C FE	14,289,991	14,500,000	04/25/2031
65251X-AQ-9	NSBKY 2016-1A BR		1.C FE	4,981,962	5,000,000	10/25/2028
65252A-AE-5	NWSTR 2017-1A BN		1.A FE	5,991,184	6,000,000	03/20/2027
65252A-AG-0	NWSTR 2017-1A CN		1.D FE	5,959,649	6,000,000	03/20/2027
65252A-AJ-4	NWSTR 2017-1A DN		2.B FE	7,049,618	7,000,000	03/20/2027
65252B-AA-1	FSSLF 2015-2A A1N		1.A FE	84,037,412	85,082,282	04/29/2030
66858C-AE-7	WOODS 2018-12BA B		1.C FE	1,969,332	1,822,687	06/15/2031
66860C-AE-3	WOODS 2018-14BA B		1.C FE	27,384,264	23,708,166	11/13/2031
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	15,560,019	15,800,000	07/20/2029
67109W-AL-2	OZLM 2015-12A A2R		1.A FE	5,599,172	5,650,000	04/30/2027
67110A-AU-7	OZLM 2015-13A A2R		1.C FE	11,784,839	11,950,000	04/30/2027
67400F-AC-5	OAKCL 2018-1A A1B		1.A FE	8,990,613	9,000,000	10/20/2030
67514R-AN-8	OCTR 2013-4A CR		1.B FE	7,751,141	7,750,000	08/13/2025
67515U-AR-1	OCTR 2016-6A BR		1.B FE	10,982,357	11,000,000	07/15/2028
69122D-AA-7	OR 2019-1A A		1.A FE	44,590,740	44,839,621	05/20/2031
69689P-AC-1	PSTAT 2019-2A A2		1.B FE	1,971,669	1,849,819	04/20/2027
69700K-AC-7	PSTAT 2018-4A A2		1.B FE	20,234,124	20,400,000	11/15/2026
75405R-AC-7	RPRO 2005-1A B		1.D FE	24,580,529	24,674,816	03/23/2024
75574X-AE-5	RCMT 2019-FL3 B		1.D FE	7,282,320	7,500,000	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C		1.G FE	5,575,417	6,000,000	03/25/2034
75620T-AS-7	RCTTE 2015-1A BR		1.A FE	4,959,607	5,003,671	10/20/2027
75620T-AT-5	RCTTE 2015-1A CR		1.C FE	3,989,768	4,002,955	10/20/2027
75887N-AN-9	REGT6 2016-1A BR		1.B FE	14,903,852	15,000,000	07/20/2028
78410B-AU-9	SCOF 2015-2A B2R		1.C FE	10,249,960	10,250,000	07/15/2028
78485W-AG-4	STWD 2019-FL1 C		1.G FE	6,864,119	7,000,000	07/15/2038
81761T-AC-9	SERV 2020-1 A2II		2.C FE	3,051,120	3,000,000	01/30/2051
81881G-AE-8	SHACK 2014-6RA B		1.C FE	4,899,980	4,900,000	07/17/2028
828428-AE-2	SMORE 2014-1A B		1.E FE	7,482,403	7,562,342	05/15/2026
854432-AD-3	STANI 2014-1A D		2.C FE	1,928,695	1,676,711	06/15/2025
85815C-AA-7	STRC 2018-1A A		1.A FE	88,607,772	90,000,000	04/15/2031
85815C-AC-3	STCR 2018-1A B		1.C FE	7,231,172	7,500,000	04/15/2031
85816W-AE-4	STCR 2014-1RA B		1.C FE	4,854,993	5,000,000	04/21/2031
864662-AR-2	SUDSM 2013-1A CR		1.D FE	2,978,050	3,000,000	01/17/2026
87233G-AA-8	TCP 2016-1A A1ST		1.A FE	13,354,855	13,350,000	12/15/2028
87233G-AE-0	TCP 2016-1A A1J		1.A FE	7,942,290	8,000,000	12/15/2028
87233G-AG-5	TCP 2016-1A A2		1.C FE	10,964,137	11,000,000	12/15/2028
87249F-AE-4	TICP 2018-3R B		1.B FE	13,641,156	14,000,000	04/20/2028
87249F-AG-9	TICP 2018-3R C		1.F FE	7,770,713	8,002,000	04/20/2028
87249T-AE-4	TICP 2018-IIA A2		1.B FE	1,458,498	1,500,000	04/20/2028
87249T-AG-9	TICP 2018-IIA B		1.F FE	14,289,237	15,000,000	04/20/2028
87249X-AA-3	THLLS 2019-2A A1		1.A FE	73,584,695	74,150,000	10/17/2031
87250L-AA-5	THLLS 2019-1A A		1.A FE	75,329,436	75,738,772	04/15/2030
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	3,989,486	3,358,892	09/15/2034
87276V-AG-0	TRTX 2019-FL3 C		1.G FE	9,709,493	10,000,000	09/15/2034
87970U-AS-5	TELOS 2014-6A A1R		1.A FE	188,039	188,365	01/17/2027
87970U-BA-3	TELOS 2014-6A CR		1.F FE	7,471,703	7,500,000	01/17/2027
88315L-AG-3	TMCL 2020-2A A		1.F FE	990,367	976,441	09/20/2045
88576N-AJ-7	HENDR 07-1A		1.A FE	589,943	597,504	03/15/2042
92329J-BA-6	VENTR 2012-12A BRR		1.B FE	976,257	971,422	02/28/2026
92329J-BC-2	VENTR 2012-12A CRR		1.E FE	1,910,413	2,000,000	02/28/2026
92329X-AS-7	VENTR 2014-16A BRR		1.A FE	13,705,603	13,923,875	01/15/2029
92329X-AU-2	VENTR 2014-16A CRR		1.E FE	17,079,542	17,850,000	01/15/2029
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	34,001,178	34,500,000	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR		1.D FE	18,800,067	19,500,000	04/15/2027
92978J-AH-6	WSLT 2006-1 B		1.C FE	376,085	297,283	04/25/2040
94949L-AN-0	WELF 2016-2A A2R		1.C FE	16,653,117	17,000,000	10/20/2028
979888-AE-4	WDMNT 2018-4A B		1.C FE	16,176,527	16,500,000	04/20/2030
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	43,736,422	44,000,000	04/20/2032
97988Q-AC-8	WDMNT 2017-2A B		1.C FE	17,929,093	18,000,000	07/18/2028
97988Q-AE-4	WDMNT 2017-2A C		1.F	9,374,852	9,718,831	07/18/2028
BGH3K2-V7-4	ICON BRAND HLDGS LLC 4.229 25JAN43		2.B FE	4,450,000	5,400,000	01/25/2043
BGH51Q-49-3	AVOLON 2017-1 LOANS		1.G PL	130,629,622	130,508,542	12/20/2024
BGH5A9-70-7	AVOLON 2017-2 SECURED NOTES		1.G PL	112,325,540	112,182,320	05/31/2025
BGH5C2-LR-5	AASET 2014-1 AR		1.F FE	70,700,303	74,168,729	01/15/2043
BGH5HU-84-4	VUMC 2018-1 LOAN		1.F PL	148,173,917	116,000,000	07/01/2048
BGH6MJ-62-7	BILB 3A B		1.F FE	7,350,700	6,420,425	05/20/2031
BGH6MJ-68-4	BILB 3A C		2.C FE	4,514,217	3,830,052	05/20/2031
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				3,072,160,817	3,077,164,109	XXX

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 asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				3,338,950,670	3,338,895,973	XXX
Bonds - Hybrid Securities - Issuer Obligations						
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		1.C	8,093,995	4,106,526	07/15/2055
4999999 - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations				8,093,995	4,106,526	XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						
40168P-AA-6	PDFNI 2016-A 1		1.G FE	26,147,914	25,761,682	04/12/2027
40168P-AB-4	PDFNI 2016-A 2		1.G FE	13,337,192	13,140,188	04/12/2027
40168P-AC-2	PDFNI 2016-A 3		1.G FE	11,406,808	11,238,318	04/12/2027
40168P-AD-0	PDFNI 2017-A 4		1.G FE	10,529,360	10,373,830	04/12/2027
40168P-AE-8	PDFNI 2017-A 5		1.G FE	13,155,479	12,961,159	04/12/2027
40168P-AH-1	PDFNI 2016-B 1		2.C FE	8,833,966	8,644,860	04/12/2027
40168P-AJ-7	PDFNI 2016-B 2		2.C FE	4,416,983	4,322,430	04/12/2027
40168P-AK-4	PDFNI 2016-B 3		2.C FE	4,416,983	4,322,430	04/12/2027
40168P-AL-2	PDFNI 2017-B 4		2.C FE	4,416,983	4,322,430	04/12/2027
40168P-AM-0	PDFNI 2017-B 5		2.C FE	6,124,631	5,993,523	04/12/2027
40170F-AA-4	GPIM 2018-1A A1		1.A FE	44,004,390	44,260,000	01/15/2031
5299999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities				146,790,689	145,340,850	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued						
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						
5599999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates				154,884,684	149,447,376	XXX
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						
Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO						
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued						
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans – Acquired						
BGH35K-HG-7	DIGITAL CINEMA TLB-1ST LIEN		2.B FE	1,245,887	1,243,089	05/17/2021
BGH3AT-5V-2	ASSOCIATED PARTNERS DWIP LOAN		2.A FE	40,840,882	40,147,826	10/12/2023
BGH4PR-KZ-2	PET HOLDINGS ULC 1L TL		2.C PL	9,024,549	9,433,843	06/23/2022
BGH4PR-PX-2	PET HOLDINGS ULC DD1L FUNDED		2.C PL	991,541	1,040,988	07/05/2022
BGH5U4-4V-1	APTTUS CORPORATION 1L TL		2.A PL	51,420,432	51,749,412	10/02/2021
BGH6MF-RA-4	DELTA AIR LINES 1L TLB		2.C FE	14,110,436	13,644,447	04/28/2023
6199999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				117,633,727	117,259,605	XXX
6299999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans				117,633,727	117,259,605	XXX
6399999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				794,271,305	748,925,948	XXX
6499999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				44,198,651	41,931,434	XXX
6599999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities				3,410,153	3,444,222	XXX
6699999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				3,220,025,432	3,223,596,652	XXX
6999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				117,633,727	117,259,605	XXX
7099999 - Bonds - Total Bonds - Subtotals - Total Bonds				4,179,539,269	4,135,157,861	XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred						
Stocks - Preferred Stocks - Parent, Subsidiaries, and Affiliates Perpetual and Redeemable Preferred						
Stocks - Common Stocks (Schedule D, Part 2, Section 2 type): - Industrial and Miscellaneous (Unaffiliated)						
Stocks - Common Stocks - Parent, Subsidiaries, and Affiliates						
Stocks - Common Stocks - Mutual Funds						
Stocks - Common Stocks - Unit Investment Trusts						
Stocks - Common Stocks - Closed-End Funds						
Real Estate (Schedule A type)						
Mortgage Loans on Real Estate (Schedule B type)						
Other Invested Assets (Schedule BA type)						
Short-Term Invested Assets (Schedule DA, Part 1 type)						
Cash (Schedule E, Part 1 type)						
Cash Equivalents (Schedule E, Part 2 type)						
Other Assets						
9999999 Totals				4,179,539,269	4,135,157,861	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 266,797,230 — Book/Adjusted Carrying Value $ 288,704,742
2. Average balance for the year — Fair Value $ 4,046,140,653 — Book/Adjusted Carrying Value $ 3,990,805,491

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 *
OPEN DEPOSITORIES						
CitiBank, N.A. New York, NY			3,759,155		903,131,061	XXX
Bank of America New York, NY					631,646	XXX
Bank of New York Mellon New York, NY					23,529,089	XXX
UMB Bank Kansas City, MO					(3,964,345)	XXX
Wells Fargo Sioux Falls, SD		0.002	55,756		(327,940)	XXX
Federal Home Loan Bank of Chicago Chicago, IL					28,840	XXX
0199998 Deposits in 2 depositories that do not exceed the allowable limit in any one depository - Open Depositories	XXX	XXX			209,985	XXX
0199999 Totals - Open Depositories	XXX	XXX	3,814,911		923,238,336	XXX
0399999 Total Cash on Deposit	XXX	XXX	3,814,911		923,238,336	XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX	3,814,911		923,238,336	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	827,994,825	4. April	391,687,735	7. July	1,671,684,062	10. October	717,028,880
2. February	486,264,227	5. May	686,173,131	8. August	2,270,659,859	11. November	913,548,184
3. March	568,853,501	6. June	996,556,229	9. September	1,388,269,519	12. December	923,238,336

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Bonds - U.S. Governments - Issuer Obligations								
XXX	B 0.0 1/7/2021		12/29/2020	0.068	01/07/2021	249,897,067		1,171
XXX	B 0.0 01/05/2021		12/28/2020	0.075	01/05/2021	99,999		1
XXX	B 0.0 01/21		12/30/2020	0.050	01/12/2021	133,497,540		447
0199999 - Bonds - U.S. Governments - Issuer Obligations						383,494,606		1,619
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						383,494,606		1,619
Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
Bonds - Industrial and Miscellaneous - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
Bonds - SVO Identified Funds - Bond Mutual Funds - as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						383,494,606		1,619
8399999 - Bonds - Total Bonds - Subtotals - Bonds						383,494,606		1,619
Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
Other Cash Equivalents								
8899999 Total Cash Equivalents						383,494,606		1,619

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A $ 383,494,606 1B $ 1C $ 1D $ 1E $ 1F $ 1G $

2A $ 2B $ 2C $

3A $ 3B $ 3C $

4A $ 4B $ 4C $

5A $ 5B $ 5C $

6 $

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Life Insurance			124,756	134,575
5. California CA	B	Life Insurance			53,256	58,743
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance			284,749	355,087
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA			56,460,855,234	61,796,582,887		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Life Insurance			358,456	395,388
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH	B	Life Insurance			204,832	225,936
31. New Jersey NJ						
32. New Mexico NM	B	Life Insurance			243,348	287,686
33. New York NY						
34. North Carolina NC	B	Life Insurance			927,022	1,092,235
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	Life Insurance			153,624	169,452
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance			128,020	141,210
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU	B	Life Insurance			125,972	138,951
54. Puerto Rico PR						
55. US Virgin Islands VI	B	Life Insurance			518,290	653,690
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX			84,345	84,345
59. Total	XXX	XXX	56,460,855,234	61,796,582,887	3,206,670	3,737,298
DETAILS OF WRITE-INS						
5801. Japan					84,345	84,345
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX			84,345	84,345